

# Gauss-Jordan

By Jose Divasón

August 2, 2013

## Contents

<b>1 Rank Nullity Theorem of Linear Algebra</b>	<b>25</b>
1.1 Previous results . . . . .	25
1.2 The proof . . . . .	28
1.3 The rank nullity theorem for matrices . . . . .	31
<b>2 Previous definitions</b>	<b>32</b>
<b>3 Code Generation for matrices</b>	<b>33</b>
<b>4 Elementary Operations</b>	<b>33</b>
4.1 Reduced Row Echelon Form . . . . .	97
4.2 The Gauss-Jordan Algorithm . . . . .	101
4.3 Properties about rref and the greatest nonzero row. . . . .	102
4.4 Properties of <i>Gauss-Jordan-in-ij</i> . . . . .	104
4.5 Lemmas for code generation . . . . .	152
<b>5 Implementation of natural numbers as binary numerals</b>	<b>154</b>
5.1 Representation . . . . .	154
5.2 Basic arithmetic . . . . .	155
5.3 Conversions . . . . .	156
5.4 Case analysis . . . . .	157
5.5 Preprocessors . . . . .	157
<b>6 Alternative representation of <i>code-numeral</i> for Haskell and Scala</b>	<b>158</b>
<b>7 Pretty integer literals for code generation</b>	<b>160</b>
<b>8 Implementation of natural numbers by target-language integers</b>	<b>164</b>
8.1 Target language fundamentals . . . . .	164
8.2 Conversions . . . . .	166
8.3 Target language arithmetic . . . . .	167

8.4	Evaluation . . . . .	169
<b>9</b>	<b>Immutable Arrays with Code Generation</b>	<b>169</b>
9.1	Code Generation . . . . .	170
<b>10</b>	<b>Some previous instances</b>	<b>171</b>
<b>11</b>	<b>Some previous definitions and properties for IArrays</b>	<b>171</b>
11.1	Lemmas . . . . .	171
11.2	Definitions . . . . .	171
11.3	Code generator . . . . .	172
<b>12</b>	<b>Isomorphism between matrices implemented by vecs and matrices implemented by iarrays</b>	<b>173</b>
12.1	Isomorphism between vec and iarray . . . . .	173
12.2	Isomorphism between matrix and nested iarrays . . . . .	174
<b>13</b>	<b>Definition of operations over matrices implemented by iarrays</b>	<b>176</b>
13.1	Properties of previous definitions . . . . .	177
<b>14</b>	<b>Definition of elementary operations</b>	<b>178</b>
14.1	Code generator . . . . .	179
14.2	Definitions and equivalences of null space, column space and row space. . . . .	182
14.3	Definitions and functions to compute the Gauss-Jordan algo- rithm over matrices represented as nested iarrays . . . . .	183
14.4	Proving the equivalence between Gauss-Jordan algorithm over nested iarrays and over nested vecs. . . . .	184
14.5	Proving the equivalence between <i>rank</i> and <i>rank-iarray</i> . . . . .	190
14.6	Definitions of null space, row space and column space for matrices represented as nested iarrays. . . . .	192
<b>15</b>	<b>The Field of Integers mod 2</b>	<b>197</b>
15.1	Bits as a datatype . . . . .	197
15.2	Type <i>bit</i> forms a field . . . . .	198
15.3	Numerals at type <i>bit</i> . . . . .	199
theory	<i>Numeral-Type-Addenda</i>	
imports		
\$ISABELLE-HOME/src/HOL/Library/Enum		
\$ISABELLE-HOME/src/HOL/Library/Numeral-Type		
\$ISABELLE-HOME/src/HOL/Multivariate-Analysis/Cartesian-Euclidean-Space		
begin		

Code equations for 1:

**lemma** [code abstype]: *Abs-num1 (Rep-num1 v) = (v::num1)* **by** (*metis Rep-num1-inverse*)

```
lemma [code abstract]: Rep-num1 (1) = () by simp
```

Code equations for '*a bit0*:

```
lemma [code abstype]: Abs-bit0 (Rep-bit0 a) = a using bit0.Rep-inverse .
```

```
lemma [code abstract]: Rep-bit0 0 = 0 unfolding bit0.Rep-0 ..
```

```
lemma [code abstract]: Rep-bit0 1 = 1 unfolding bit0.Rep-1 ..
```

If the underlying finite type has a computable cardinal, then the representation of elements can be “computed” as follows:

```
lemma [code abstract]:  
  Rep-bit0 (Abs-bit0' x :: 'a :: {finite, card-UNIV} bit0) = x mod int (CARD('a  
bit0))  
  apply(simp add: Abs-bit0'-def)  
  apply(rule Abs-bit0-inverse)  
  apply simp  
  by (metis bit0.Rep-Abs-mod bit0.Rep-less-n card-bit0 of-nat-numeral zmult-int)
```

Code equations for '*a bit1*:

```
lemma [code abstype]: Abs-bit1 (Rep-bit1 a) = a using bit1.Rep-inverse .
```

```
lemma [code abstract]: Rep-bit1 0 = 0 unfolding bit1.Rep-0 ..
```

```
lemma [code abstract]: Rep-bit1 1 = 1 unfolding bit1.Rep-1 ..
```

If the underlying finite type has a computable cardinal, then the representation of elements can be “computed” as follows:

```
lemma [code abstract]:  
  Rep-bit1 (Abs-bit1' x :: 'a :: {finite, card-UNIV} bit1) = x mod int (CARD('a  
bit1))  
  apply(simp add: Abs-bit1'-def)  
  apply(rule Abs-bit1-inverse)  
  apply simp  
  by (metis of-nat-0-less-iff of-nat-Suc of-nat-mult of-nat-numeral pos-mod-conj  
zero-less-Suc)
```

The 1 is trivially an instance of the equal type class:

```
instantiation num1 :: equal  
begin
```

```
definition equal-num1 :: num1 => num1 => bool  
  where equal-num1 x y = True
```

```
instance by (intro-classes, simp add: equal-num1-def num1-eq-iff)  
end
```

The numeral types '*a bit0*' and '*a bit1*' are instances of the type class *equal*; would it be better to use *Rep-bit0* in the rhs, instead of standard equality?:

**instantiation**

```
bit0 and bit1 :: (finite) equal
begin

definition equal-bit0 :: 'a bit0 => 'a bit0 => bool
  where equal-bit0 x y = (x = y)

definition equal-bit1 :: 'a bit1 => 'a bit1 => bool
  where equal-bit1 x y = (x = y)

instance
  by (intro-classes, unfold equal-bit0-def equal-bit1-def)
    (metis bit0.Rep-inverse, metis bit1.Rep-inverse)

end
```

The previous definitions of *equal-class.equal*  $?x ?y = (?x = ?y)$  and *equal-class.equal*  $?x ?y = (?x = ?y)$  would make the code generator loop; instead, we introduce the following ones:

```
lemma equal-bit0-code [code]:
  equal-class.equal x y = (Rep-bit0 x = Rep-bit0 y)
  by (simp add: equal-eq Rep-bit0-inject)

lemma equal-bit1-code [code]:
  equal-class.equal x y = (Rep-bit1 x = Rep-bit1 y)
  by (simp add: equal-eq Rep-bit1-inject)
```

```
lemma card-1 [simp]: card {1::num1} = 1 by simp
```

The definitions of *equal-class.equal*  $?x ?y = (?x = ?y)$  and *equal-class.equal*  $?x ?y = (?x = ?y)$  preserve the equality of elements:

```
lemma equal-class.equal (2::4) (6::4)
  using equal-bit0-def [of 2::4 6] by auto

lemma equal-class.equal (2::5) (7::5)
  using equal-bit1-def [of 2::5 7] by auto
```

The type *0* is an instance of the classes *finite-UNIV* and *card-UNIV*, but with cardinal zero so it is not finite itself:

```
instantiation num0 :: card-UNIV begin

definition finite-UNIV = Phantom(num0) False

definition card-UNIV = Phantom(num0) 0
```

```

instance apply (intro-classes, unfold finite-UNIV-num0-def card-UNIV-num0-def)
  apply (metis (full-types) card-num0 finite-UNIV-card-ge-0 less-nat-zero-code)
    by (metis (hide-lams, mono-tags) card-num0)
end

```

The type  $1$  with a single element is an instance of the classes *finite-UNIV* and *card-UNIV*, with cardinal equal to one:

```

instantiation num1 :: card-UNIV begin
  definition finite-UNIV = Phantom(num1) True
  definition card-UNIV = Phantom(num1) 1
instance apply (intro-classes, unfold finite-UNIV-num1-def card-UNIV-num1-def)
  by (metis (full-types) finite-code, metis card-num1)
end

```

The two following lemmas are required to prove that '*a bit0*' and '*a bit1*' are instances of *finite-UNIV*; under the assumption of the underlying type '*a*' of being finite, they are easy to prove; otherwise, I do not know how to prove them; the premise about classes being instance of finite then follows along the development:

```

lemma finite-bit0-UNIV-iff: finite (UNIV::'a::finite set)  $\longleftrightarrow$  finite (UNIV::'a bit0 set)
  by (metis finite-class.finite-UNIV)
lemma finite-bit1-UNIV-iff: finite (UNIV::'a::finite set)  $\longleftrightarrow$  finite (UNIV::'a bit1 set)
  by (metis finite-class.finite-UNIV)

```

With the previous results, now we can prove that '*a bit0*' is an instance of the type class *finite-UNIV* and that '*a bit0*' is an instance of the type class *card-UNIV*:

```

instantiation bit0 :: ({finite,finite-UNIV}) finite-UNIV begin
  definition finite-UNIV = Phantom('a bit0) (of-phantom (finite-UNIV :: 'a finite-UNIV))
  instance
    by (intro-classes, unfold finite-UNIV-bit0-def finite-UNIV-code [symmetric], rule cong [of Phantom('a bit0)], rule refl) (rule finite-bit0-UNIV-iff)
end
instantiation bit0 :: ({finite,card-UNIV}) card-UNIV begin

```

```
definition card-UNIV = Phantom('a bit0) (2 * of-phantom (card-UNIV :: 'a card-UNIV))
```

```
instance
```

```
  by (intro-classes, unfold card-UNIV-bit0-def finite-UNIV-bit0-def card-UNIV-code [symmetric])
    (rule cong [of Phantom ('a bit0)], rule refl, rule card-bit0 [symmetric])
```

```
end
```

With the previous results, now we can prove that '*a bit1*' is an instance of the type class *finite-UNIV* and that '*a bit1*' is an instance of the type class *card-UNIV*:

```
instantiation bit1 :: ({finite,finite-UNIV}) finite-UNIV begin
```

```
definition finite-UNIV = Phantom('a bit1) (of-phantom (finite-UNIV :: 'a finite-UNIV))
```

```
instance by (intro-classes, unfold finite-UNIV-bit1-def finite-UNIV-code [symmetric],
```

```
  rule cong [of Phantom('a bit1)], rule refl) (rule finite-bit1-UNIV-iff)
```

```
end
```

```
instantiation bit1 :: ({finite,card-UNIV}) card-UNIV begin
```

```
definition card-UNIV = Phantom('a bit1) (Suc (2 * of-phantom (card-UNIV :: 'a card-UNIV)))
```

```
instance
```

```
  by (intro-classes, unfold card-UNIV-bit1-def finite-UNIV-bit1-def card-UNIV-code [symmetric],
    rule cong [of Phantom ('a bit1)], rule refl, rule card-bit1 [symmetric])
```

```
end
```

Some other interesting instantiations that are missed in the Library:

```
instantiation bit0 and bit1 :: (finite) linorder begin
```

```
definition less-bit0 :: 'a bit0 => 'a bit0 => bool
  where less-bit0 a b == (Rep-bit0 a) < (Rep-bit0 b)
```

```
definition less-eq-bit0 :: 'a bit0 => 'a bit0 => bool
  where less-eq-bit0 a b == (Rep-bit0 a) ≤ (Rep-bit0 b)
```

```
definition less-bit1 :: 'a bit1 => 'a bit1 => bool
  where less-bit1 a b == (Rep-bit1 a) < (Rep-bit1 b)
```

```
definition less-eq-bit1 :: 'a bit1 => 'a bit1 => bool
  where less-eq-bit1 a b == (Rep-bit1 a) ≤ (Rep-bit1 b)
```

```

instance
  by (intro-classes, unfold less-eq-bit0-def less-bit0-def,
        unfold less-eq-bit1-def less-bit1-def, auto)
        (metis bit0.Rep-inverse, metis bit1.Rep-inverse)

end

instantiation num1 :: enum begin

  definition (enum-class.enum::num1 list) = [1::1]

  definition enum-class.enum-all (P::num1  $\Rightarrow$  bool) = P 1

  definition enum-class.enum-ex (P::num1  $\Rightarrow$  bool) = P 1

instance proof
  show (UNIV::num1 set) = set enum-class.enum
    unfolding enum-num1-def using num1-eq-iff by fastforce
  show distinct (enum-class.enum::num1 list)
    unfolding enum-num1-def using num1-eq-iff by fastforce
  fix P::1  $\Rightarrow$  bool show enum-class.enum-all P = Ball UNIV P
    unfolding enum-all-num1-def unfolding enum-num1-def Ball-def
    using num1-eq-iff by (auto)
  show enum-class.enum-ex P = Bex UNIV P
    unfolding enum-ex-num1-def enum-num1-def Ball-def
    using num1-eq-iff by (auto)
qed

end

```

We are now to prove that '*a bit0*' and '*a bit1*' are instances of the type class enum; we must provide an enumeration of the universe of that types; we first provide an explicit expression of such lists, by means of the following mappings:

```

definition create-list-bit0 :: nat  $\Rightarrow$  ('b:{finite} bit0) list
  where create-list-bit0 n = map ((Abs-bit0'::int  $\Rightarrow$  'b:{finite} bit0)  $\circ$  int) (upt 0 n)

definition create-list-bit1 :: nat  $\Rightarrow$  ('b:{finite} bit1) list
  where create-list-bit1 n = map ((Abs-bit1'::int  $\Rightarrow$  'b:{finite} bit1)  $\circ$  int) (upt 0 n)

```

Some relevant properties of *create-list-bit0* ?n = map (Abs-bit0'  $\circ$  int) [0..<?n]:

```

lemma create-list-bit0-0: create-list-bit0 (0::nat) = []
  unfolding create-list-bit0-def by auto

```

```

lemma length-create-list-bit0: length (create-list-bit0 (n)) = n

```

**unfolding** *create-list-bit0-def* **unfolding** *length-map* **by auto**

We have to prove that the elements inside of the lit are different of each other, as long as the index  $n$  is smaller than the cardinal of the underlying type

```

lemma distinct-create-list-bit0:
  assumes  $n: n \leq 2 * \text{CARD}('a::\text{finite})$ 
  shows distinct ((create-list-bit0  $n$ )::' $a$  bit0 list)
proof (unfold create-list-bit0-def distinct-map inj-on-def, auto)
  fix  $x y:nat$  assume  $x: x < n$  and  $y: y < n$ 
  and Abs-eq: (Abs-bit0' (int  $x$ )::' $a$  bit0) = Abs-bit0' (int  $y$ )
  have Abs-bit0 (int  $y$ ) = Abs-bit0 (int ( $y \bmod \text{CARD}('a \text{ bit0}))) using mod-less
   $y n$  by auto
  also have ... = Abs-bit0 (int  $y \bmod \text{int CARD}('a \text{ bit0})) unfolding transfer-int-nat-functions(2)
  ..
  also have ... = (Abs-bit0' (int  $y$ )::' $a$  bit0) using Abs-bit0'-def[of int y, where ?'a='a] ..
  also have ... = (Abs-bit0' (int  $x$ )::' $a$  bit0) using Abs-eq ..
  also have ... = Abs-bit0 (int  $x \bmod \text{int CARD}('a \text{ bit0}))
  using Abs-bit0'-def[of int x, where ?'a='a] .
  also have ... = Abs-bit0 (int ( $x \bmod \text{CARD}('a \text{ bit0}))) unfolding transfer-int-nat-functions(2)
  ..
  also have ... = Abs-bit0 (int ( $x$ )) using mod-less  $x n$  by auto
  finally have Abs-eq': (Abs-bit0 (int ( $y:nat$ )))::' $a$  bit0) = Abs-bit0 (int ( $x:nat$ ))
  by auto
  have ((Abs-bit0 (int ( $y:nat$ )))::' $a$  bit0) = Abs-bit0 (int ( $x:nat$ ))) = (int  $y = \text{int}$ 
   $x$ )
  proof (rule Abs-bit0-inject)
    have  $x \in \{0..<(2 * \text{CARD}('a))\}$  using  $x n$  by auto
    thus int  $x \in \{0:int..<(2:int) * \text{int CARD}('a)\}$  by auto
    have  $y \in \{0..<(2 * \text{CARD}('a))\}$  using  $y n$  by auto
    thus int  $y \in \{0:int..<(2:int) * \text{int CARD}('a)\}$  by auto
  qed
  thus  $x=y$  using Abs-eq' by simp
  qed$$$$ 
```

**corollary** *distinct-create-list-bit0'*:

```

  assumes  $n: n \leq \text{CARD}('a::\text{finite bit0})$ 
  shows distinct ((create-list-bit0  $n$ )::' $a$  bit0 list)
  by (rule distinct-create-list-bit0) (unfold card-bit0 [symmetric], rule n)

```

Since all the elements in the list are different, the set to which the list gives place has equal cardinal:

```

lemma card-create-list-bit0:
  assumes  $n:n \leq 2 * \text{CARD} ('a::\text{finite})$ 
  shows card (set ((create-list-bit0 ( $n$ ))::' $a$  bit0 list)) =  $n$ 
  using distinct-card[OF distinct-create-list-bit0[OF n]] unfolding length-create-list-bit0
  .

```

```

corollary card-create-list-bit0':
  assumes n:  $n \leq \text{CARD}('a:\text{finite bit0})$ 
  shows card (set ((create-list-bit0 n)::'a bit0 list)) = n
  by (rule card-create-list-bit0) (unfold card-bit0 [symmetric], rule n)

Some relevant properties of  $\text{create-list-bit1 } ?n = \text{map } (\text{Abs-bit1}' \circ \text{int}) [0..<?n]$ 

lemma create-list-bit1-0:  $\text{create-list-bit1 } (0::\text{nat}) = []$ 
  unfolding create-list-bit1-def by auto

lemma length-create-list-bit1:  $\text{length } (\text{create-list-bit1 } (n)) = n$ 
  unfolding create-list-bit1-def unfolding length-map by auto

lemma distinct-create-list-bit1:
  assumes n:  $n \leq 1 + 2 * \text{CARD}('a:\text{finite})$ 
  shows distinct ((create-list-bit1 (n))::'a bit1 list)
  proof (unfold create-list-bit1-def distinct-map inj-on-def, auto)
    fix x y::nat assume x:  $x < n$  and y:  $y < n$ 
    and Abs-eq:  $(\text{Abs-bit1}' (\text{int } x)::'a bit1) = \text{Abs-bit1}' (\text{int } y)$ 
    have  $(\text{Abs-bit1}' (\text{int } y)::'a bit1) = \text{Abs-bit1}' (\text{int } (y \bmod \text{CARD}('a bit1)))$ 
      using mod-less[of y CARD ('a)] using y n by auto
    also have ... =  $\text{Abs-bit1}' (\text{int } (y \bmod \text{CARD}('a bit1)))$  unfolding transfer-int-nat-functions(2)
    ..
    also have ... =  $(\text{Abs-bit1}' (\text{int } y)::'a bit1)$  using Abs-bit1'-def[of int y, where ?'a='a] ..
    also have ... =  $(\text{Abs-bit1}' (\text{int } x)::'a bit1)$  using Abs-eq ..
    also have ... =  $\text{Abs-bit1}' (\text{int } (x \bmod \text{CARD}('a bit1)))$ 
      using Abs-bit1'-def[of int x, where ?'a='a].
    also have ... =  $\text{Abs-bit1}' (\text{int } (x \bmod \text{CARD}('a bit1)))$  unfolding transfer-int-nat-functions(2)
    ..
    also have ... =  $\text{Abs-bit1}' (\text{int } (x))$  using mod-less x n by auto
    finally have Abs-eq':  $(\text{Abs-bit1}' (\text{int } (y::\text{nat}))::'a bit1) = \text{Abs-bit1}' (\text{int } (x::\text{nat}))$ 
  by auto
  have  $((\text{Abs-bit1}' (\text{int } (y::\text{nat}))::'a bit1) = \text{Abs-bit1}' (\text{int } (x::\text{nat}))) = (\text{int } y = \text{int } x)$ 
  proof (rule Abs-bit1-inject)
    have  $x \in \{0..< 1 + (2 * \text{CARD}('a))\}$  using x n by auto
    thus  $\text{int } x \in \{0::\text{int}..< 1 + (2::\text{int}) * \text{int } \text{CARD}('a)\}$  by auto
    have  $y \in \{0..< 1 + (2 * \text{CARD}('a))\}$  using y n by auto
    thus  $\text{int } y \in \{0::\text{int}..< 1 + (2::\text{int}) * \text{int } \text{CARD}('a)\}$  by auto
  qed
  thus x=y using Abs-eq' by simp
qed

corollary distinct-create-list-bit1':
  assumes n:  $n \leq \text{CARD}('a:\text{finite bit1})$ 
  shows distinct ((create-list-bit1 n)::'a bit1 list)
  by (rule distinct-create-list-bit1)
  (unfold Suc-eq-plus1-left [symmetric], unfold card-bit1 [symmetric], rule n)

```

```

lemma card-create-list-bit1:
  assumes n:n ≤ 1 + 2 * CARD ('a::finite)
  shows card (set ((create-list-bit1 (n)):'a bit1 list)) = n
  using distinct-card[OF distinct-create-list-bit1 [OF n]] unfolding length-create-list-bit1
  .

corollary card-create-list-bit1':
  assumes n: n ≤ CARD ('a::finite bit1)
  shows card (set ((create-list-bit1 n)):'a bit1 list)) = n
  by (rule card-create-list-bit1)
    (unfold Suc-eq-plus1-left [symmetric], unfold card-bit1 [symmetric], rule n)

```

The type constructors bit0 and bit1, over finite types, are instances of type class enum; we make use of the previously defined functions *create-list-bit0* ?n = *map* (*Abs-bit0*'  $\circ$  *int*) [0..<?n] and *create-list-bit1* ?n = *map* (*Abs-bit1*'  $\circ$  *int*) [0..<?n]:

```

instantiation bit0 :: (finite) enum
begin

definition (enum-class.enum:'a bit0 list) = create-list-bit0 (CARD('a bit0))
definition enum-class.enum-all (P:'a bit0  $\Rightarrow$  bool) = (filter P enum-class.enum = enum-class.enum)
definition enum-class.enum-ex (P:'a bit0  $\Rightarrow$  bool) = (filter P enum-class.enum  $\neq$  [])

```

```

instance proof (default, unfold ball-UNIV bex-UNIV)
  show univ-eq:(UNIV:'a bit0 set) = set enum-class.enum
  proof (rule card-eq-UNIV-imp-eq-UNIV[symmetric])
    show finite (UNIV:'a bit0 set) by (metis finite-class.finite-UNIV)
    show card (set (enum-class.enum:'a bit0 list)) = CARD('a bit0)
    unfolding enum-bit0-def using card-create-list-bit0 by auto
  qed
  show distinct (enum-class.enum:'a bit0 list)
    unfolding enum-bit0-def by (metis distinct-create-list-bit0' order-refl)
  fix P :: 'a bit0  $\Rightarrow$  bool
  show enum-class.enum-all P = All P
    unfolding enum-all-bit0-def
    unfolding filter-id-conv unfolding univ-eq[symmetric] by simp
  show enum-class.enum-ex P = Ex P
    unfolding enum-ex-bit0-def
    unfolding filter-empty-conv unfolding univ-eq[symmetric] by fast
  qed

end

```

The following restriction in the type class of the type '*a* is necessary to get code generation; not only the underlying type '*a* has to be finite, but also of the type class *card-UNIV*, which is the only one which knows how to

compute the cardinal of types; more explanations in the mail by Andreas Lochbihler:

```
lemmas enum-bit0-code [code] = enum-bit0-def [where ?'a='a :: {finite, card-UNIV}]
```

```

instantiation bit1 :: (finite) enum begin

definition (enum-class.enum:::'a bit1 list) = create-list-bit1 (CARD('a bit1))
definition enum-class.enum-all (P:::'a bit1 ⇒ bool) = (filter P enum-class.enum
= enum-class.enum)
definition enum-class.enum-ex (P:::'a bit1 ⇒ bool) = (filter P enum-class.enum
≠ [])
definition enum-class.enum-distinct (P:::'a bit1 list) = filter-id-conv (distinct P)

instance proof (default, unfold ball-UNIV bex-UNIV)
show univ-eq: (UNIV:::'a bit1 set) = set enum-class.enum
proof (rule card-eq-UNIV-imp-eq-UNIV[symmetric])
show finite (UNIV:::'a bit1 set) by (metis finite)
show card (set (enum-class.enum:::'a bit1 list)) = CARD('a bit1)
unfolding enum-bit1-def using card-create-list-bit1[of 2*CARD('a)+1,
where ?'a='a] by simp
qed
show distinct (enum-class.enum:::'a bit1 list)
unfolding enum-bit1-def by (metis distinct-create-list-bit1' le-refl)
fix P :: 'a bit1 ⇒ bool
show enum-class.enum-all P = All P
unfolding enum-all-bit1-def univ-eq[symmetric] filter-id-conv by fast
show enum-class.enum-ex P = Ex P
unfolding enum-ex-bit1-def
unfolding filter-empty-conv unfolding univ-eq[symmetric] by simp
qed
end

instantiation vec :: (type, finite) equal
begin
definition equal-vec :: ('a, 'b::finite) vec => ('a, 'b::finite) vec => bool
where equal-vec x y = (forall i. x$i = y$i)
instance
proof (intro-classes)
fix x y::('a, 'b::finite) vec
show equal-class.equal x y = (x = y) unfolding equal-vec-def using vec-eq-iff
by auto
qed
end

'a bit0 and 'a bit1 are instances of the type class wellorder:
lemma (in preorder) tranclp-less: op <++ = op <
by(auto simp add: fun-eq-iff intro: less-trans elim: tranclp.induct)
```

```

instance bit0 and bit1 :: (finite) wellorder
proof -
  have wf {(x :: 'a bit0, y). x < y}
  by(auto simp add: trancl-def tranclp-less intro!: finite-acyclic-wf acyclicI)
  thus OFCLASS('a bit0, wellorder-class)
  by(rule wf-wellorderI) intro-classes
next
  have wf {(x :: 'a bit1, y). x < y}
  by(auto simp add: trancl-def tranclp-less intro!: finite-acyclic-wf acyclicI)
  thus OFCLASS('a bit1, wellorder-class)
  by(rule wf-wellorderI) intro-classes
qed

```

The following restriction in the type class of the type '*a*' is necessary to get code generation; not only the underlying type '*a*' has to be finite, but also of the type class *card-UNIV*, which is the only one which knows how to compute the cardinal of types; more explanations in the mail by Andreas Lochbihler:

```
lemmas enum-bit1-code [code] = enum-bit1-def[where ?'a='a :: {finite, card-UNIV}]
```

```
end
```

```

theory Dual-Order
  imports Main
begin

```

Computable Greatest value operator for finite linorder classes. Based on *Least* ?P = (THE x. ?P x  $\wedge$  ( $\forall$  y. ?P y  $\longrightarrow$  x  $\leq$  y))

```
interpretation dual-order: order (op  $\geq$ )::('a::{order}=>'a=>bool) (op  $>$ )
```

```
proof
```

```
  fix x y::'a::{order} show (y < x) = (y  $\leq$  x  $\wedge$   $\neg$  x  $\leq$  y) using less-le-not-le .
  show x  $\leq$  x using order-refl .

```

```
  fix z show y  $\leq$  x  $\Longrightarrow$  z  $\leq$  y  $\Longrightarrow$  z  $\leq$  x using order-trans .
```

```
next
```

```
  fix x y::'a::{order} show y  $\leq$  x  $\Longrightarrow$  x  $\leq$  y  $\Longrightarrow$  x = y by (metis eq-iff)
qed
```

```
interpretation dual-linorder: linorder (op  $\geq$ )::('a::{linorder}=>'a=>bool) (op  $>$ )
```

```
proof
```

```
  fix x y::'a show y  $\leq$  x  $\vee$  x  $\leq$  y using linear .
```

```
qed
```

```
lemma wf-wellorderI2:
```

```
assumes wf: wf {(x::'a::ord, y). y < x}
```

```
assumes lin: class.linorder ( $\lambda$ (x::'a) y::'a. y  $\leq$  x) ( $\lambda$ (x::'a) y::'a. y < x)
```

```

shows class.wellorder ( $\lambda(x::'a) \ y::'a. \ y \leq x$ ) ( $\lambda(x::'a) \ y::'a. \ y < x$ )
using lin unfolding class.wellorder-def apply (rule conjI)
apply (rule class.wellorder-axioms.intro) by (blast intro: wf-induct-rule [OF wf])

```

```

lemma (in preorder) tranclp-less':  $op >^{++} = op >$ 
by (auto simp add: fun-eq-iff intro: less-trans elim: tranclp.induct)

interpretation dual-wellorder: wellorder ( $op \geq :: ('a :: {linorder, finite}) \Rightarrow 'a \Rightarrow bool$ )
(op >)
proof (rule wf-wellorderI2)
show wf {(x :: 'a, y). y < x}
by (auto simp add: trancl-def tranclp-less' intro!: finite-acyclic-wf acyclicI)
show class.linorder ( $\lambda(x::'a) \ y::'a. \ y \leq x$ ) ( $\lambda(x::'a) \ y::'a. \ y < x$ )
unfolding class.linorder-def unfolding class.linorder-axioms-def unfolding
class.order-def
unfolding class.preorder-def unfolding class.order-axioms-def by auto
qed

```

```

definition Greatest' :: ('a :: order  $\Rightarrow$  bool)  $\Rightarrow$  'a :: order (binder GREATEST' 10)
where Greatest' P = dual-order.Least P

```

The following THE will be computable when the underlying type belongs to a suitable class (for example, Enum).

```

lemma [code]: Greatest' P = (THE x :: 'a :: order. P x  $\wedge$  ( $\forall y :: 'a :: order. P y \longrightarrow y \leq x$ ))
unfolding Greatest'-def ord.Least-def by fastforce

```

```

lemmas Greatest'I2-order = dual-order.LeastI2-order[folded Greatest'-def]
lemmas Greatest'-equality = dual-order.Least-equality[folded Greatest'-def]
lemmas Greatest'I = dual-wellorder.LeastI[folded Greatest'-def]
lemmas Greatest'I2-ex = dual-wellorder.LeastI2-ex[folded Greatest'-def]
lemmas Greatest'I2-wellorder = dual-wellorder.LeastI2-wellorder[folded Greatest'-def]
lemmas Greatest'I-ex = dual-wellorder.LeastI-ex[folded Greatest'-def]
lemmas not-greater-Greatest' = dual-wellorder.not-less-Least[folded Greatest'-def]
lemmas Greatest'I2 = dual-wellorder.LeastI2[folded Greatest'-def]
lemmas Greatest'-ge = dual-wellorder.Least-le[folded Greatest'-def]

```

```
end
```

```

theory Mod-Type
imports
  Numeral-Type-Addenda
  Dual-Order
begin

```

Class for modular arithmetic. It is inspired by the locale mod\_type.

```
class mod-type = times + wellorder + neg-numeral +
```

```

fixes Rep :: 'a => int
and Abs :: int => 'a
assumes type: type-definition Rep Abs {0..<int CARD ('a)}
and size1: 1 < int CARD ('a)
and zero-def: 0 = Abs 0
and one-def: 1 = Abs 1
and add-def: x + y = Abs ((Rep x + Rep y) mod (int CARD ('a)))
and mult-def: x * y = Abs ((Rep x * Rep y) mod (int CARD ('a)))
and diff-def: x - y = Abs ((Rep x - Rep y) mod (int CARD ('a)))
and minus-def: - x = Abs ((- Rep x) mod (int CARD ('a)))
and strict-mono-Rep: strict-mono Rep
begin

lemma size0: 0 < int CARD ('a)
using size1 by simp

lemmas definitions =
zero-def one-def add-def mult-def minus-def diff-def

lemma Rep-less-n: Rep x < int CARD ('a)
by (rule type-definition.Rep [OF type, simplified, THEN conjunct2])

lemma Rep-le-n: Rep x ≤ int CARD ('a)
by (rule Rep-less-n [THEN order-less-imp-le])

lemma Rep-inject-sym: x = y ↔ Rep x = Rep y
by (rule type-definition.Rep-inject [OF type, symmetric])

lemma Rep-inverse: Abs (Rep x) = x
by (rule type-definition.Rep-inverse [OF type])

lemma Abs-inverse: m ∈ {0..<int CARD ('a)} ⟹ Rep (Abs m) = m
by (rule type-definition.Abs-inverse [OF type])

lemma Rep-Abs-mod: Rep (Abs (m mod int CARD ('a))) = m mod int CARD ('a)
by (simp add: Abs-inverse pos-mod-conj [OF size0])

lemma Rep-Abs-0: Rep (Abs 0) = 0
apply (rule Abs-inverse [of 0])
using size0 by simp

lemma Rep-0: Rep 0 = 0
by (simp add: zero-def Rep-Abs-0)

lemma Rep-Abs-1: Rep (Abs 1) = 1
by (simp add: Abs-inverse size1)

lemma Rep-1: Rep 1 = 1

```

```

by (simp add: one-def Rep-Abs-1)

lemma Rep-mod: Rep x mod int CARD ('a) = Rep x
  apply (rule-tac x=x in type-definition.Abs-cases [OF type])
  apply (simp add: type-definition.Abs-inverse [OF type])
  apply (simp add: mod-pos-pos-trivial)
done

lemmas Rep-simps =
  Rep-inject-sym Rep-inverse Rep-Abs-mod Rep-mod Rep-Abs-0 Rep-Abs-1

Definitions to make transformations among elements of a modular class and
naturals

definition to-nat :: 'a => nat
  where to-nat = nat o Rep

definition Abs' :: int => 'a
  where Abs' x = Abs(x mod int CARD ('a))

definition from-nat :: nat => 'a
  where from-nat = (Abs' o int)

lemma bij-Rep: bij-betw (Rep) (UNIV::'a set) {0..<int CARD('a)}
proof (unfold bij-betw-def, rule conjI)
  show inj Rep by (metis strict-mono-imp-inj-on strict-mono-Rep)
  show range Rep = {0..<int CARD('a)} using Typedef.type-definition.Rep-range[OF
type] .
qed

lemma mono-Rep: mono Rep by (metis strict-mono-Rep strict-mono-mono)

lemma Rep-ge-0: 0 ≤ Rep x using bij-Rep unfolding bij-betw-def by auto

lemma bij-Abs: bij-betw (Abs) {0..<int CARD('a)} (UNIV::'a set)
proof (unfold bij-betw-def, rule conjI)
  show inj-on Abs {0..<int CARD('a)} by (metis inj-on-inverseI type type-definition.Abs-inverse)
  show Abs ` {0..<int CARD('a)} = (UNIV::'a set) by (metis type type-definition.univ)
qed

corollary bij-Abs': bij-betw (Abs') {0..<int CARD('a)} (UNIV::'a set)
proof (unfold bij-betw-def, rule conjI)
  show inj-on Abs' {0..<int CARD('a)} unfolding inj-on-def Abs'-def by (auto,
metis Rep-Abs-mod mod-pos-pos-trivial)
  show Abs' ` {0..<int CARD('a)} = (UNIV::'a set) unfolding image-def Abs'-def
apply auto
proof -
  fix x show ∃xa∈{0..<int CARD('a)}. x = Abs (xa mod int CARD('a))
    by (rule bexI[of - Rep x], auto simp add: Rep-less-n[of x] Rep-ge-0[of x], metis
Rep-inverse Rep-mod)

```

```

qed
qed

lemma bij-from-nat: bij-betw (from-nat) {0..<CARD('a)} (UNIV::'a set)
proof (unfold bij-betw-def, rule conjI)
  have set-eq: {0::int..<int CARD('a)} = int` {0..<CARD('a)} apply (auto)
  proof -
    fix x::int assume x1: (0::int) ≤ x and x2: x < int CARD('a) show x ∈ int
    {0::nat..<CARD('a)}
    proof (unfold image-def, auto, rule bexI[of - nat x])
      show x = int (nat x) using x1 by auto
      show nat x ∈ {0::nat..<CARD('a)} using x1 x2 by auto
    qed
  qed
  show inj-on (from-nat::nat⇒'a) {0::nat..<CARD('a)}
  proof (unfold from-nat-def , rule comp-inj-on)
    show inj-on int {0::nat..<CARD('a)} by (metis inj-of-nat subset-inj-on top-greatest)
    show inj-on (Abs'::int⇒'a) (int ` {0::nat..<CARD('a)}) using bij-Abs unfolding bij-betw-def set-eq
      by (metis (hide-lams, no-types) Abs'-def Abs-inverse Rep-inverse Rep-mod inj-on-def set-eq)
    qed
    show (from-nat::nat⇒'a)` {0::nat..<CARD('a)} = UNIV unfolding from-nat-def
    using bij-Abs' unfolding bij-betw-def set-eq o-def by blast
  qed

lemma to-nat-is-inv: the-inv-into {0..<CARD('a)} (from-nat::nat⇒'a) = (to-nat::'a=>nat)
proof (unfold the-inv-into-def fun-eq-iff from-nat-def to-nat-def o-def, clarify)
  fix x::'a show (THE y::nat. y ∈ {0::nat..<CARD('a)} ∧ Abs' (int y) = x) =
  nat (Rep x)
  proof (rule the-equality, auto)
    show Abs' (Rep x) = x by (metis Abs'-def Rep-inverse Rep-mod)
    show nat (Rep x) < CARD('a) by (metis (full-types) Rep-less-n nat-int size0 zless-nat-conj)
    assume x: ¬ (0::int) ≤ Rep x show (0::nat) < CARD('a) and Abs' (0::int)
    = x using Rep-ge-0 x by auto
  next
    fix y::nat assume y: y < CARD('a)
    have (Rep(Abs'(int y)::'a)) = (Rep((Abs(int y mod int CARD('a)))::'a)) unfolding Abs'-def ..
    also have ... = (Rep (Abs (int y)::'a)) using zmod-int[of y CARD('a)] using y mod-less by auto
    also have ... = (int y) proof (rule Abs-inverse) show int y ∈ {0::int..<int CARD('a)} using y by auto qed
    finally show y = nat (Rep (Abs' (int y)::'a)) by (metis nat-int)
  qed
qed

lemma bij-to-nat: bij-betw (to-nat) (UNIV::'a set) {0..<CARD('a)}

```

```

using bij-betw-the-inv-into[OF bij-from-nat] unfolding to-nat-is-inv .

lemma finite-mod-type: finite (UNIV::'a set)
  using finite-imageD[of to-nat UNIV::'a set] using bij-to-nat unfolding bij-betw-def
  by auto

subclass (in mod-type) finite by (intro-classes, rule finite-mod-type)

lemma least-0: (LEAST n. n ∈ (UNIV::'a set)) = 0
proof (rule Least-equality, auto)
  fix y::'a
  have (0::'a) ≤ Abs (Rep y mod int CARD('a)) using strict-mono-Rep unfolding
  strict-mono-def
  by (metis (hide-lams, mono-tags) Rep-0 Rep-ge-0 strict-mono-Rep strict-mono-less-eq)
  also have ... = y by (metis Rep-inverse Rep-mod)
  finally show (0::'a) ≤ y .
qed

lemma add-to-nat-def: x + y = from-nat (to-nat x + to-nat y)
  unfolding from-nat-def to-nat-def o-def using Rep-ge-0[of x] using Rep-ge-0[of
y] using Rep-less-n[of x] Rep-less-n[of y]
  unfolding Abs'-def unfolding add-def[of x y] by auto

lemma to-nat-1: to-nat 1 = 1
by (metis (hide-lams, mono-tags) Rep-1 comp-apply to-nat-def transfer-nat-int-numerals(2))

lemma add-def':
  shows x + y = Abs' (Rep x + Rep y) unfolding Abs'-def using add-def by
simp

lemma Abs'-0:
  shows Abs' (CARD('a))=(0::'a) by (metis (hide-lams, mono-tags) Abs'-def
mod-self zero-def)

lemma Rep-plus-one-le-card:
  assumes a: a + 1 ≠ 0
  shows (Rep a) + 1 < CARD ('a)
proof (rule ccontr)
  assume ¬ Rep a + 1 < CARD('a) hence to-nat-eq-card: Rep a + 1 = CARD('a)

    by (metis (hide-lams, mono-tags) Rep-less-n add1-zle-eq dual-order.le-less)
    have a+1 = Abs' (Rep a + Rep (1::'a)) using add-def' by auto
    also have ... = Abs' ((Rep a) + 1) using Rep-1 by simp
    also have ... = Abs' (CARD('a)) unfolding to-nat-eq-card ..
    also have ... = 0 using Abs'-0 by auto
    finally show False using a by contradiction
qed

lemma to-nat-plus-one-less-card: ∀ a. a+1 ≠ 0 --> to-nat a + 1 < CARD('a)

```

```

proof (clarify)
fix a
assume a:  $a + 1 \neq 0$ 
have Rep a + 1 < int CARD('a) using Rep-plus-one-le-card[OF a] by auto
hence nat (Rep a + 1) < nat (int CARD('a)) unfolding zless-nat-conj using
size0 by fast
thus to-nat a + 1 < CARD('a) unfolding to-nat-def o-def using nat-add-distrib[OF
Rep-ge-0] by simp
qed

corollary to-nat-plus-one-less-card':
assumes a+1  $\neq 0$ 
shows to-nat a + 1 < CARD('a) using to-nat-plus-one-less-card assms by simp

lemma strict-mono-to-nat: strict-mono to-nat
using strict-mono-Rep
unfolding strict-mono-def to-nat-def using Rep-ge-0 by (metis comp-apply
nat-less-eq-zless)

lemma to-nat-eq [simp]: to-nat x = to-nat y  $\leftrightarrow$  x = y using injD [OF bij-betw-imp-inj-on[OF
bij-to-nat]] by blast

lemma mod-type-forall-eq [simp]: ( $\forall j::'a$ . (to-nat j) < CARD('a)  $\longrightarrow$  P j) = ( $\forall a$ .
P a)
proof (auto)
fix a assume a:  $\forall j$ . (to-nat::'a=>nat) j < CARD('a)  $\longrightarrow$  P j
have (to-nat::'a=>nat) a < CARD('a) using bij-to-nat unfolding bij-betw-def
by auto
thus P a using a by auto
qed

lemma to-nat-from-nat:
assumes t:to-nat j = k
shows from-nat k = j
proof –
have from-nat k = from-nat (to-nat j) unfolding t ..
also have ... = from-nat (the-inv-into {0..<CARD('a)} (from-nat) j) unfolding
to-nat-is-inv ..
also have ... = j
proof (rule f-the-inv-into-f)
show inj-on from-nat {0..<CARD('a)} by (metis bij-betw-imp-inj-on bij-from-nat)
show j ∈ from-nat ‘{0..<CARD('a)}’ by (metis UNIV-I bij-betw-def bij-from-nat)
qed
finally show from-nat k = j .
qed

lemma to-nat-mono:
assumes ab: a < b
shows to-nat a < to-nat b

```

```

using strict-mono-to-nat unfolding strict-mono-def using assms by fast

lemma to-nat-mono':
  assumes ab:  $a \leq b$ 
  shows to-nat  $a \leq$  to-nat  $b$ 
proof (cases a=b)
  case True thus ?thesis by auto
next
  case False
  hence  $a < b$  using ab by simp
  thus ?thesis using to-nat-mono by fastforce
qed

lemma least-mod-type:
  shows  $0 \leq (n::'a)$ 
  using least-0 by (metis (full-types) Least-le UNIV-I)

lemma to-nat-from-nat-id:
  assumes x:  $x < \text{CARD}('a)$ 
  shows to-nat ((from-nat x)::'a) = x
  unfolding to-nat-is-inv[symmetric] proof (rule the-inv-into-f-f)
    show inj-on (from-nat::nat=>'a) { $0..<\text{CARD}('a)$ } using bij-from-nat unfolding bij-betw-def by auto
    show  $x \in \{0..<\text{CARD}('a)\}$  using x by simp
qed

lemma from-nat-to-nat-id[simp]:
  shows from-nat (to-nat x) = x by (metis to-nat-from-nat)

lemma from-nat-to-nat:
  assumes t:from-nat j = k and j:  $j < \text{CARD}('a)$ 
  shows to-nat k = j by (metis j t to-nat-from-nat-id)

lemma from-nat-mono:
  assumes i-le-j:  $i < j$  and j:  $j < \text{CARD}('a)$ 
  shows (from-nat i)::'a < from-nat j
proof -
have i:  $i < \text{CARD}('a)$  using i-le-j j by simp
obtain a where a:  $i = \text{to-nat } a$  using bij-to-nat unfolding bij-betw-def using i to-nat-from-nat-id by metis
obtain b where b:  $j = \text{to-nat } b$  using bij-to-nat unfolding bij-betw-def using j to-nat-from-nat-id by metis
show ?thesis by (metis a b from-nat-to-nat-id i-le-j strict-mono-less strict-mono-to-nat)
qed

lemma from-nat-mono':
  assumes i-le-j:  $i \leq j$  and j:  $j < \text{CARD}('a)$ 
  shows (from-nat i)::'a  $\leq$  from-nat j
proof (cases i=j)

```

```

case True
have (from-nat i::'a) = from-nat j using True by simp
thus ?thesis by simp
next
case False
hence i < j using i-le-j by simp
thus ?thesis by (metis assms(2) from-nat-mono less-imp-le)
qed

lemma to-nat-suc:
assumes to-nat (x)+1 < CARD ('a)
shows to-nat (x + 1::'a) = (to-nat x) + 1
proof –
have (x::'a) + 1 = from-nat (to-nat x + to-nat (1::'a)) unfolding add-to-nat-def
 $\dots$ 
hence to-nat ((x::'a) + 1) = to-nat (from-nat (to-nat x + to-nat (1::'a)))::'a
by presburger
also have ... = to-nat (from-nat (to-nat x + 1)::'a) unfolding to-nat-1 ..
also have ... = (to-nat x + 1) by (metis assms to-nat-from-nat-id)
finally show ?thesis .
qed

lemma to-nat-le:
assumes y < from-nat k
shows to-nat y < k
proof (cases k < CARD('a))
case True show ?thesis by (metis (full-types) True <y < from-nat k> to-nat-from-nat-id to-nat-mono)
next
case False have to-nat y < CARD ('a) using bij-to-nat unfolding bij-betw-def
by auto
thus ?thesis using False by auto
qed

lemma le-Suc:
assumes ab: a < (b::'a)
shows a + 1 ≤ b
proof –
have a + 1 = (from-nat (to-nat (a + 1)))::'a using from-nat-to-nat-id [of a+1,symmetric] .
also have ... ≤ (from-nat (to-nat (b::'a)))::'a
proof (rule from-nat-mono')
have to-nat a < to-nat b using ab by (metis to-nat-mono)
hence to-nat a + 1 ≤ to-nat b by simp
thus to-nat b < CARD ('a) using bij-to-nat unfolding bij-betw-def by auto
hence to-nat a + 1 < CARD ('a) by (metis <to-nat a + 1 ≤ to-nat b> preorder-class.le-less-trans)
thus to-nat (a + 1) ≤ to-nat b by (metis <to-nat a + 1 ≤ to-nat b> to-nat-suc)
qed

```

```

also have ... = b by (metis from-nat-to-nat-id)
finally show a + (1::'a) ≤ b .
qed

lemma le-Suc':
assumes ab: a + 1 ≤ b
and less-card: (to-nat a) + 1 < CARD ('a)
shows a < b
proof -
have a = (from-nat (to-nat a)::'a) using from-nat-to-nat-id [of a,symmetric] .
also have ... < (from-nat (to-nat b)::'a)
proof (rule from-nat-mono)
show to-nat b < CARD('a) using bij-to-nat unfolding bij-betw-def by auto
have to-nat (a + 1) ≤ to-nat b using ab by (metis to-nat-mono')
hence to-nat (a) + 1 ≤ to-nat b using to-nat-suc[OF less-card] by auto
thus to-nat a < to-nat b by simp
qed
finally show a < b by (metis to-nat-from-nat)
qed

lemma Suc-le:
assumes less-card: (to-nat a) + 1 < CARD ('a)
shows a < a + 1
proof -
have (to-nat a) < (to-nat a) + 1 by simp
hence (to-nat a) < to-nat (a + 1) by (metis less-card to-nat-suc)
hence (from-nat (to-nat a)::'a) < from-nat (to-nat (a + 1))
by (rule from-nat-mono, metis less-card to-nat-suc)
thus a < a + 1 by (metis to-nat-from-nat)
qed

lemma Suc-le':
fixes a::'a
assumes a + 1 ≠ 0
shows a < a + 1 using Suc-le to-nat-plus-one-less-card assms by blast

lemma from-nat-not-eq:
assumes a-eq-to-nat: a ≠ to-nat b
and a-less-card: a < CARD('a)
shows from-nat a ≠ b
proof (rule ccontr)
assume ¬ from-nat a ≠ b hence from-nat a = b by simp
hence to-nat ((from-nat a)::'a) = to-nat b by auto
thus False by (metis a-eq-to-nat a-less-card to-nat-from-nat-id)
qed

lemma Suc-less:
fixes i::'a
assumes i < j

```

```

and  $i+1 \neq j$ 
shows  $i+1 < j$  by (metis assms le-Suc le-neq-trans)

```

```

lemma Greatest-is-minus-1:  $\forall a::'a. a \leq -1$ 
proof (clarify)
  fix  $a::'a$ 
  have zero-ge-card-1:  $0 \leq \text{int } \text{CARD}'('a) - 1$  using size1 by auto
  have card-less:  $\text{int } \text{CARD}'('a) - 1 < \text{int } \text{CARD}'('a)$  by auto
  have not-zero:  $1 \bmod \text{int } \text{CARD}'('a) \neq 0$  by (metis (hide-lams, mono-tags)
Rep-Abs-1 Rep-mod zero-neq-one)
  have int-card:  $\text{int } (\text{CARD}'('a) - 1) = \text{int } \text{CARD}'('a) - 1$  using zdiff-int[of 1
 $\text{CARD}'('a)]$  using size1 by simp
  have  $a = \text{Abs}'(\text{Rep } a)$  by (metis (hide-lams, mono-tags) Rep-0 add-0-right
add-def' comm-monoid-add-class.add.right-neutral)
  also have ... =  $\text{Abs}'(\text{int } (\text{nat } (\text{Rep } a)))$  by (metis Rep-ge-0 int-nat-eq)
  also have ...  $\leq \text{Abs}'(\text{int } (\text{CARD}'('a) - 1))$ 
  proof (rule from-nat-mono'[unfolded from-nat-def o-def, of nat (Rep a) CARD('a)
- 1])
    show  $\text{nat } (\text{Rep } a) \leq \text{CARD}'('a) - 1$  using Rep-less-n
    by (metis (hide-lams, mono-tags) Rep-1 Rep-le-n dual-linorder.leD dual-linorder.le-less-linear
of-nat-1 of-nat-diff zle-diff1-eq zle-int zless-nat-eq-int-zless)
    show  $\text{CARD}'('a) - 1 < \text{CARD}'('a)$  using finite-UNIV-card-ge-0 finite-mod-type
  by fastforce
  qed
  also have ... =  $-1$ 
  unfolding Abs'-def unfolding minus-def zmod-zminus1-eq-if unfolding Rep-1
  apply (rule cong [of Abs], rule refl)
  unfolding if-not-P [OF not-zero]
  unfolding int-card
  unfolding mod-pos-pos-trivial[OF zero-ge-card-1 card-less]
  using mod-pos-pos-trivial[OF - size1] by presburger
  finally show  $a \leq -1$  by fastforce
qed

lemma a-eq-minus-1:  $\forall a::'a. a + 1 = 0 \longrightarrow a = -1$ 
by (metis add-neg-numeral-special(2) add-right-cancel sub-num-simps(1))

```

```

lemma forall-from-nat-rw:
  shows  $(\forall x \in \{0..<\text{CARD}'('a)\}. P (\text{from-nat } x::'a)) = (\forall x. P (\text{from-nat } x))$ 
proof (auto)
  fix y assume *:  $\forall x \in \{0..<\text{CARD}'('a)\}. P (\text{from-nat } x)$ 
  have from-nat y  $\in (\text{UNIV}::'a \text{ set})$  by auto
  from this obtain x where x1:  $\text{from-nat } y = (\text{from-nat } x::'a)$  and x2:  $x \in \{0..<\text{CARD}'('a)\}$ 
  using bij-from-nat unfolding bij-betw-def
  by (metis from-nat-to-nat-id rangeI the-inv-into-onto to-nat-is-inv)
  show  $P (\text{from-nat } y::'a)$  unfolding x1 using * x2 by simp

```

**qed**

**lemma** *from-nat-eq-imp-eq*:

**assumes** *f-eq*: *from-nat x = (from-nat xa::'a)*  
  **and** *x: x < CARD('a)* **and** *xa: xa < CARD('a)*  
  **shows** *x=xa* **using** *assms from-nat-not-eq by metis*

**lemma** *to-nat-less-card*:

**fixes** *j::'a*  
  **shows** *to-nat j < CARD ('a)*  
  **using** *bij-to-nat unfolding bij-betw-def by auto*

**lemma** *from-nat-0: from-nat 0 = 0*

**unfolding** *from-nat-def o-def of-nat-0 Abs'-def mod-0 zero-def ..*

**lemma** *to-nat-0: to-nat 0 = 0 unfolding to-nat-def o-def Rep-0 nat-0 ..*

**lemma** *to-nat-eq-0: (to-nat x = 0) = (x = 0) using to-nat-0 to-nat-from-nat by auto*

**lemma** *suc-not-zero*:

**assumes** *to-nat a + 1 ≠ CARD('a)*

**shows** *a+1 ≠ 0*

**proof** (*rule ccontr, simp*)

**assume** *a-plus-one-zero: a + 1 = 0*

**hence** *rep-eq-card: Rep a + 1 = CARD('a)* **using** *assms to-nat-0 Suc-eq-plus1 Suc-lessI Zero-not-Suc to-nat-less-card to-nat-suc by (metis (hide-lams, mono-tags))*

**moreover have** *Rep a + 1 < CARD('a)*

**using** *Abs'-0 Rep-1 Suc-eq-plus1 Suc-lessI Suc-neq-Zero add-def' assms rep-eq-card to-nat-0 to-nat-less-card to-nat-suc by (metis (hide-lams, mono-tags))*

**ultimately show** *False* **by** *fastforce*

**qed**

**end**

**instantiation** *bit0 and bit1:: (finite) mod-type*

**begin**

**definition** (*Rep::'a bit0 => int*) *x = Rep-bit0 x*

**definition** (*Abs::int => 'a bit0*) *x = Abs-bit0' x*

**definition** (*Rep::'a bit1 => int*) *x = Rep-bit1 x*

**definition** (*Abs::int => 'a bit1*) *x = Abs-bit1' x*

**instance**

**proof**

**show** (*0::'a bit0*) = *Abs (0::int)* **unfolding** *Abs-bit0-def Abs-bit0'-def zero-bit0-def by auto*

**show** (*1::int*) < *int CARD('a bit0)* **by** (*metis bit0.size1*)

**show** *type-definition (Rep::'a bit0 => int) (Abs:: int => 'a bit0) {0::int..<int CARD('a bit0)}*

```

proof (unfold type-definition-def Rep-bit0-def [abs-def] Abs-bit0-def [abs-def]
Abs-bit0'-def, intro conjI)
  show  $\forall x::'a \text{ bit0}.$   $\text{Rep-bit0 } x \in \{0::\text{int}..<\text{int} \text{ CARD('a bit0)}\}$ 
    unfolding card-bit0 unfolding int-mult
    using Rep-bit0 [where ?'a = 'a] by simp
  show  $\forall x::'a \text{ bit0}.$   $\text{Abs-bit0 } (\text{Rep-bit0 } x \text{ mod int } \text{CARD('a bit0)}) = x$ 
    by (metis Rep-bit0-inverse bit0.Rep-mod)
  show  $\forall y::\text{int}.$   $y \in \{0::\text{int}..<\text{int} \text{ CARD('a bit0)}\} \longrightarrow \text{Rep-bit0 } ((\text{Abs-bit0}::\text{int}$ 
 $=> 'a \text{ bit0}) (y \text{ mod int } \text{CARD('a bit0)))) = y$ 
    by (metis bit0.Abs-inverse bit0.Rep-mod)
  qed
  show  $(1::'a \text{ bit0}) = \text{Abs } (1::\text{int})$  unfolding Abs-bit0-def Abs-bit0'-def one-bit0-def
    by (metis bit0.of-nat-eq of-nat-1 one-bit0-def)
  fix  $x \ y :: 'a \text{ bit0}$ 
  show  $x + y = \text{Abs } ((\text{Rep } x + \text{Rep } y) \text{ mod int } \text{CARD('a bit0)})$ 
    unfolding Abs-bit0-def Rep-bit0-def plus-bit0-def Abs-bit0'-def by fastforce
  show  $x * y = \text{Abs } (\text{Rep } x * \text{Rep } y \text{ mod int } \text{CARD('a bit0)})$ 
    unfolding Abs-bit0-def Rep-bit0-def times-bit0-def Abs-bit0'-def by fastforce
  show  $x - y = \text{Abs } ((\text{Rep } x - \text{Rep } y) \text{ mod int } \text{CARD('a bit0)})$ 
    unfolding Abs-bit0-def Rep-bit0-def minus-bit0-def Abs-bit0'-def by fastforce
  show  $-x = \text{Abs } (-\text{Rep } x \text{ mod int } \text{CARD('a bit0)})$ 
    unfolding Abs-bit0-def Rep-bit0-def uminus-bit0-def Abs-bit0'-def by fastforce
  show  $(0::'a \text{ bit1}) = \text{Abs } (0::\text{int})$  unfolding Abs-bit1-def Abs-bit1'-def zero-bit1-def
  by auto
  show  $(1::\text{int}) < \text{int } \text{CARD('a bit1)}$  by (metis bit1.size1)
  show  $(1::'a \text{ bit1}) = \text{Abs } (1::\text{int})$  unfolding Abs-bit1-def Abs-bit1'-def one-bit1-def
    by (metis bit1.of-nat-eq of-nat-1 one-bit1-def)
  fix  $x \ y :: 'a \text{ bit1}$ 
  show  $x + y = \text{Abs } ((\text{Rep } x + \text{Rep } y) \text{ mod int } \text{CARD('a bit1)})$ 
    unfolding Abs-bit1-def Abs-bit1'-def Rep-bit1-def plus-bit1-def by fastforce
  show  $x * y = \text{Abs } (\text{Rep } x * \text{Rep } y \text{ mod int } \text{CARD('a bit1)})$ 
    unfolding Abs-bit1-def Rep-bit1-def times-bit1-def Abs-bit1'-def by fastforce
  show  $x - y = \text{Abs } ((\text{Rep } x - \text{Rep } y) \text{ mod int } \text{CARD('a bit1)})$ 
    unfolding Abs-bit1-def Rep-bit1-def minus-bit1-def Abs-bit1'-def by fastforce
  show  $-x = \text{Abs } (-\text{Rep } x \text{ mod int } \text{CARD('a bit1)})$ 
    unfolding Abs-bit1-def Rep-bit1-def uminus-bit1-def Abs-bit1'-def by fastforce
  show type-definition (Rep::'a bit1 => int) (Abs:: int => 'a bit1) {0::int..<int CARD('a bit1)}
  proof (unfold type-definition-def Rep-bit1-def [abs-def] Abs-bit1-def [abs-def]
Abs-bit1'-def, intro conjI)
    show  $\forall x::'a \text{ bit1}.$   $\text{Rep-bit1 } x \in \{0::\text{int}..<\text{int} \text{ CARD('a bit1)}\}$ 
      unfolding card-bit1
      unfolding int-Suc int-mult
      using Rep-bit1 [where ?'a = 'a] by simp
    show  $\forall y::'a \text{ bit1}.$   $\text{Abs-bit1 } (\text{Rep-bit1 } x \text{ mod int } \text{CARD('a bit1)}) = x$ 
      by (metis Rep-bit1-inverse bit1.Rep-mod)
    show  $\forall y::\text{int}.$   $y \in \{0::\text{int}..<\text{int} \text{ CARD('a bit1)}\} \longrightarrow \text{Rep-bit1 } ((\text{Abs-bit1}::\text{int}$ 
 $=> 'a \text{ bit1}) (y \text{ mod int } \text{CARD('a bit1)))) = y$ 

```

```

by (metis bit1.Abs-inverse bit1.Rep-mod)
qed
show strict-mono (Rep::'a bit0 => int) unfolding strict-mono-def by (metis
Rep-bit0-def less-bit0-def)
show strict-mono (Rep::'a bit1 => int) unfolding strict-mono-def by (metis
Rep-bit1-def less-bit1-def)
qed
end

end

```

## 1 Rank Nullity Theorem of Linear Algebra

```

theory Dim-Formula
imports ~~/src/HOL/Multivariate-Analysis/Multivariate-Analysis
begin

```

### 1.1 Previous results

Linear dependency is a monotone property, based on the monotonocity of linear independence:

```

lemma dependent-mono:
assumes d:dependent A
and A-in-B: A ⊆ B
shows dependent B
using independent-mono [OF - A-in-B] d by auto

```

The negation of

```

dependent P =
(∃ S u. finite S ∧ S ⊆ P ∧ (∃ v∈S. u v ≠ 0 ∧ (∑ v∈S. u v *R v) = (0::'a)))

```

produces the following result:

```

lemma independent-explicit:
independent A =
(∀ S ⊆ A. finite S → (∀ u. (∑ v∈S. u v *R v) = 0 → (∀ v∈S. u v = 0)))
unfolding dependent-explicit [of A] by (simp add: disj-not2)

```

A finite set  $A$  for which every of its linear combinations equal to zero requires every coefficient being zero, is independent:

```

lemma independent-if-scalars-zero:
assumes fin-A: finite A
and sum: ∀ f. (∑ x∈A. f x *R x) = 0 → (∀ x ∈ A. f x = 0)
shows independent A

```

```

proof (unfold independent-explicit, clarify)
  fix  $S v$  and  $u :: 'a \Rightarrow real$ 
  assume  $S: S \subseteq A$  and  $v: v \in S$ 
  let  $?g = \lambda x. if x \in S then u x else 0$ 
  have  $(\sum v \in A. ?g v *_R v) = (\sum v \in S. u v *_R v)$ 
    using  $S$  fin-A by (auto intro!: setsum-mono-zero-cong-right)
  also assume  $(\sum v \in S. u v *_R v) = 0$ 
  finally have  $?g v = 0$  using  $v S$  sum by force
  thus  $u v = 0$  unfolding if-P[OF v] .
qed

```

Given a finite independent set, a linear combination of its elements equal to zero is possible only if every coefficient is zero:

```

lemma scalars-zero-if-independent:
  assumes  $fin-A$ : finite A
  and  $ind$ : independent A
  and  $sum$ :  $(\sum x \in A. f x *_R x) = 0$ 
  shows  $\forall x \in A. f x = 0$ 
  using assms unfolding independent-explicit by auto

```

In an euclidean space, every set is finite, and thus

$$[\![finite A; independent A; (\sum x \in A. f x *_R x) = (0 :: 'a)]!] \implies \forall x \in A. f x = 0$$

holds:

```

corollary scalars-zero-if-independent-euclidean:
  fixes  $A :: 'a :: euclidean-space$  set
  assumes  $ind$ : independent A
  and  $sum$ :  $(\sum x \in A. f x *_R x) = 0$ 
  shows  $\forall x \in A. f x = 0$ 
  by (rule scalars-zero-if-independent,
    rule conjunct1 [OF independent-bound [OF ind]])
  (rule ind, rule sum)

```

The following lemma states that every linear form is injective over the elements which define the basis of the range of the linear form. This property is applied later over the elements of an arbitrary basis which are not in the basis of the nullifier or kernel set (*i.e.*, the candidates to be the basis of the range space of the linear form).

Thanks to this result, it can be concluded that the cardinal of the elements of a basis which do not belong to the kernel of a linear form  $f$  is equal to the cardinal of the set obtained when applying  $f$  to such elements.

The application of this lemma is not usually found in the pencil and paper proofs of the “Rank nullity theorem”, but will be crucial to know that, being  $f$  a linear form from a finite dimensional vector space  $V$  to a vector space  $V'$ , and given a basis  $B$  of  $\ker f$ , when  $B$  is completed up to a basis of  $V$  with a set  $W$ , the cardinal of this set is equal to the cardinal of its range set:

**lemma** *inj-on-extended*:

- assumes** *lf: linear f*
- and** *f: finite C*
- and** *ind-C: independent C*
- and** *C-eq: C = B ∪ W*
- and** *disj-set: B ∩ W = {}*
- and** *span-B: {x. f x = 0} ⊆ span B*
- shows** *inj-on f W*

— The proof is carried out by reductio ad absurdum

**proof** (*unfold inj-on-def, rule+, rule ccontr*)

- Some previous consequences of the premises that are used later:
- have** *fin-B: finite B using finite-subset [OF - f] C-eq by simp*
- have** *ind-B: independent B and ind-W: independent W*
- using** *independent-mono[OF ind-C] C-eq by simp-all*
- The proof starts here; we assume that there exist two different elements
- with the same image:
- fix** *x::'a and y::'a*
- assume** *x: x ∈ W and y: y ∈ W and f-eq: f x = f y and x-not-y: x ≠ y*
- have** *fin-yB: finite (insert y B) using fin-B by simp*
- have** *f (x - y) = 0 by (metis diff-self f-eq lf linear-0 linear-sub)*
- hence** *x - y ∈ {x. f x = 0} by simp*
- hence** *∃ g. (∑ v∈B. g v \*R v) = (x - y) using span-B*
- unfolding** *span-finite [OF fin-B] by auto*
- then obtain** *g where sum: (∑ v∈B. g v \*R v) = (x - y) by blast*
- We define one of the elements as a linear combination of the second element and the ones in *B*
- def** *h ≡ (λa. if a = y then (1::real) else g a)*
- have** *x = y + (∑ v∈B. g v \*R v) using sum by auto*
- also have** *... = h y \*R y + (∑ v∈B. g v \*R v) unfolding h-def by simp*
- also have** *... = h y \*R y + (∑ v∈B. h v \*R v)*
- by** (*unfold add-left-cancel, rule setsum-cong2*)
- (metis (mono-tags) IntI disj-set empty-iff y h-def)*
- also have** *... = (∑ v∈(insert y B). h v \*R v)*
- by** (*rule setsum-insert[symmetric], rule fin-B*)
- (metis (lifting) IntI disj-set empty-iff y)*
- finally have** *x-in-span-yB: x ∈ span (insert y B)*
- unfolding** *span-finite[OF fin-yB] by auto*
- We have that a subset of elements of *C* is linearly dependent
- have** *dep: dependent (insert x (insert y B))*
- by** (*unfold dependent-def, rule bexI [of - x]*)
- (metis Diff-insert-absorb Int-iff disj-set empty-iff insert-iff x x-in-span-yB x-not-y, simp)*
- Therefore, the set *C* is also dependent:
- hence** *dependent C using C-eq x y*
- by** (*metis Un-commute Un-upper2 dependent-mono insert-absorb insert-subset*)
- This yields the contradiction, since *C* is independent:
- thus False using ind-C by contradiction**

**qed**

## 1.2 The proof

Now the rank nullity theorem can be proved; given any linear form  $f$ , the sum of the dimensions of its kernel and range subspaces is equal to the dimension of the source vector space.

It is relevant to note that the source vector space must be finite-dimensional (this restriction is introduced by means of the euclidean space type class), whereas the destination vector space may be finite or infinite dimensional (and thus a real vector space is used); this is the usual way the theorem is stated in the literature.

The statement of the “rank nullity theorem for linear algebra”, as well as its proof, follow the ones on [1]. The proof is the traditional one found in the literature. The theorem is also named “fundamental theorem of linear algebra” in some texts (for instance, in [2]).

**theorem** *rank-nullity-theorem*:

**assumes**  $l: \text{linear } (f::('a::\{\text{euclidean-space}\}) \Rightarrow ('b::\{\text{real-vector}\}))$   
**shows**  $\text{DIM } ('a::\{\text{euclidean-space}\}) = \dim \{x. f x = 0\} + \dim (\text{range } f)$

**proof** –

— For convenience we define abbreviations for the universe set,  $V$ , and the kernel of  $f$

**def**  $V == \text{UNIV}::'a \text{ set}$   
**def**  $\text{ker-}f == \{x. f x = 0\}$

— The kernel is a proper subspace:

**have**  $\text{sub-ker}: \text{subspace } \{x. f x = 0\}$  **using** *subspace-kernel* [OF  $l$ ] .

— The kernel has its proper basis,  $B$ :

**obtain**  $B$  **where**  $B\text{-in-ker}: B \subseteq \{x. f x = 0\}$

**and** *independent-B*: *independent B*

**and**  $\text{ker-in-span}: \{x. f x = 0\} \subseteq \text{span } B$

**and**  $\text{card-B}: \text{card } B = \dim \{x. f x = 0\}$  **using** *basis-exists* **by** *blast*

— The space  $V$  has a (finite dimensional) basis,  $C$ :

**obtain**  $C$  **where**  $B\text{-in-C}: B \subseteq C$  **and**  $C\text{-in-V}: C \subseteq V$

**and** *independent-C*: *independent C*

**and**  $\text{span-C}: V = \text{span } C$

**using** *maximal-independent-subset-extend* [OF - *independent-B*, of  $V$ ]

**unfolding** *V-def* **by** *auto*

— The basis of  $V$ ,  $C$ , can be decomposed in the disjoint union of the basis of the kernel,  $B$ , and its complementary set,  $C - B$

**have**  $C\text{-eq}: C = B \cup (C - B)$  **by** (*rule Diff-partition* [OF  $B\text{-in-C}$ , *symmetric*])

**have**  $\text{eq-fC}: f ' C = f ' B \cup f ' (C - B)$

**by** (*subst*  $C\text{-eq}$ , *unfold* *image-Un*, *simp*)

— The basis  $C$ , and its image, are finite, since  $V$  is finite-dimensional

**have**  $\text{finite-C}: \text{finite } C$

**using** *independent-bound-general* [OF *independent-C*] **by** *fast*

**have**  $\text{finite-fC}: \text{finite } (f ' C)$  **by** (*rule finite-imageI* [OF *finite-C*])

— The basis  $B$  of the kernel of  $f$ , and its image, are also finite

**have**  $\text{finite-B}: \text{finite } B$  **by** (*rule rev-finite-subset* [OF *finite-C*  $B\text{-in-C}$ ])

```

have finite-fB: finite ( $f ' B$ ) by (rule finite-imageI[OF finite-B])
— The set  $C - B$  is also finite
have finite-CB: finite ( $C - B$ ) by (rule finite-Diff [OF finite-C, of B])
have dim-ker-le-dim-V:dim (ker-f)  $\leq$  dim V
    using dim-subset [of ker-f V] unfolding V-def by simp
— Here it starts the proof of the theorem: the sets  $B$  and  $C - B$  must be proven
to be bases, respectively, of the kernel of  $f$  and its range
show ?thesis
proof —
    have DIM ('a::{euclidean-space}) = dim V unfolding V-def dim-UNIV ..
    also have dim V = dim C unfolding span-C dim-span ..
    also have ... = card C
        using basis-card-eq-dim [of C C, OF - span-inc independent-C] by simp
    also have ... = card (B  $\cup$  (C - B)) using C-eq by simp
    also have ... = card B + card (C - B)
        by (rule card-Un-disjoint[OF finite-B finite-CB], fast)
    also have ... = dim ker-f + card (C - B) unfolding ker-f-def card-B ..
    — Now it has to be proved that the elements of  $C - B$  are a basis of the range
of  $f$ 
    also have ... = dim ker-f + dim (range f)
    proof (unfold add-left-cancel)
        def W == C - B
        have finite-W: finite W unfolding W-def using finite-CB .
        have finite-fW: finite ( $f ' W$ ) using finite-imageI[OF finite-W] .
        have card W = card ( $f ' W$ )
            by (rule card-image [symmetric], rule inj-on-extended [of - C B],
                rule l, rule finite-C)
            (rule independent-C, unfold W-def, subst C-eq, rule refl, simp,
                rule ker-in-span)
        also have ... = dim (range f)
        proof (unfold dim-def, rule someI2)
            — 1. The image set of  $W$  generates the range of  $f$ :
            have range-in-span-fW: range f  $\subseteq$  span ( $f ' W$ )
            proof (unfold span-finite [OF finite-fW], auto)
                — Given any element  $v$  in  $V$ , its image can be expressed as a linear
combination of elements of the image by  $f$  of  $C$ :
                fix v :: 'a
                have fV-span:  $f ' V \subseteq$  span ( $f ' C$ )
                    using spans-image [OF l] span-C by simp
                have  $\exists g. (\sum x \in f ' C. g x *_R x) = f v$ 
                    using fV-span unfolding V-def
                    using span-finite [OF finite-fC] by blast
                then obtain g where fv:  $f v = (\sum x \in f ' C. g x *_R x)$  by metis
                — We recall that  $C$  is equal to  $B$  union  $(C - B)$ , and  $B$  is the basis of
the kernel; thus, the image of the elements of  $B$  will be equal to zero:
                have zero-fB:  $(\sum x \in f ' B. g x *_R x) = 0$ 
                    using B-in-ker by (auto intro!: setsum-0')
                have zero-inter:  $(\sum x \in (f ' B \cap f ' W). g x *_R x) = 0$ 
                    using B-in-ker by (auto intro!: setsum-0')

```

```

have  $f v = (\sum x \in f^C. g x *_R x)$  using  $fv$  .
also have ... =  $(\sum x \in (f^C B \cup f^C W). g x *_R x)$ 
  using  $eq-fC W\text{-def}$  by  $simp$ 
also have ... =
   $(\sum x \in f^C B. g x *_R x) + (\sum x \in f^C W. g x *_R x) - (\sum x \in (f^C B$ 
 $\cap f^C W). g x *_R x)$ 
  using  $setsum-Un [OF finite-fB finite-fW]$  by  $simp$ 
also have ... =  $(\sum x \in f^C W. g x *_R x)$ 
  unfolding  $zero-fB zero-inter$  by  $simp$ 

— We have proved that the image set of  $W$  is a generating set of the
range of  $f$ 
  finally show  $\exists s. (\sum x \in f^C W. s x *_R x) = f v$  by  $auto$ 
qed

— 2. The image set of  $W$  is linearly independent:
have  $independent-fW: independent(f^C W)$ 
proof (rule independent-if-scalars-zero [OF finite-fW], rule+)
— Every linear combination (given by  $gx$ ) of the elements of the image set
of  $W$  equal to zero, requires every coefficient to be zero:
fix  $g :: 'b \Rightarrow real$  and  $w :: 'b$ 
assume  $sum: (\sum x \in f^C W. g x *_R x) = 0$  and  $w: w \in f^C W$ 
have  $0 = (\sum x \in f^C W. g x *_R x)$  using  $sum$  by  $simp$ 
also have ... =  $setsum ((\lambda x. g x *_R x) \circ f) W$ 
  by (rule setsum-reindex, rule inj-on-extended [off C B], rule l)
  (unfold W-def, rule finite-C, rule independent-C, rule C-eq, simp,
   rule ker-in-span)
also have ... =  $(\sum x \in W. ((g \circ f) x) *_R f x)$  unfolding  $o\text{-def}$  ..
also have ... =  $f (\sum x \in W. ((g \circ f) x) *_R x)$ 
  using  $linear-setsum-mul [symmetric, OF l finite-W]$  .
finally have  $f\text{-sum-zero}: f (\sum x \in W. (g \circ f) x *_R x) = 0$  by (rule sym)
hence  $(\sum x \in W. (g \circ f) x *_R x) \in ker-f$  unfolding  $ker-f\text{-def}$  by  $simp$ 
hence  $\exists h. (\sum v \in B. h v *_R v) = (\sum x \in W. (g \circ f) x *_R x)$ 
  using  $span-finite[OF finite-B]$  using  $ker-in-span$ 
  unfolding  $ker-f\text{-def}$  by  $auto$ 
then obtain  $h$  where
   $sum-h: (\sum v \in B. h v *_R v) = (\sum x \in W. (g \circ f) x *_R x)$  by  $blast$ 
def  $t \equiv (\lambda a. if a \in B then h a else -((g \circ f) a))$ 
have  $0 = (\sum v \in B. h v *_R v) + -(\sum x \in W. (g \circ f) x *_R x)$ 
  using  $sum-h$  by  $simp$ 
also have ... =  $(\sum v \in B. h v *_R v) + (\sum x \in W. -((g \circ f) x *_R x))$ 
  unfolding  $setsum-neg$  ..
also have ... =  $(\sum v \in B. t v *_R v) + (\sum x \in W. -((g \circ f) x *_R x))$ 
  unfolding  $add-right-cancel$  unfolding  $t\text{-def}$  by  $simp$ 
also have ... =  $(\sum v \in B. t v *_R v) + (\sum x \in W. t x *_R x)$ 
  by (unfold add-left-cancel t-def W-def, rule setsum-cong2)  $simp$ 
also have ... =  $(\sum v \in B \cup W. t v *_R v)$ 
  by (rule setsum-Un-zero [symmetric], rule finite-B, rule finite-W)
  (simp add: W-def)
finally have  $(\sum v \in B \cup W. t v *_R v) = 0$  by  $simp$ 
hence  $coef-zero: \forall x \in B \cup W. t x = 0$ 

```

```

using C-eq scalars-zero-if-independent [OF finite-C independent-C]
unfolding W-def by simp
obtain y where w-fy: w = f y and y-in-W: y ∈ W using w by fast
have - g w = t y
    unfolding t-def w-fy using y-in-W unfolding W-def by simp
    also have ... = 0 using coef-zero y-in-W unfolding W-def by simp
    finally show g w = 0 by simp
qed

```

— The image set of  $W$  is independent and its span contains the range of  $f$ , so it is a basis of the range:

```

show ∃ B ⊆ range f. independent B ∧ range f ⊆ span B
    ∧ card B = card (f ` W)
    by (rule exI [of -(f ` W)],
        simp add: range-in-span-fW independent-fW image-mono)

```

— Now, it has to be proved that any other basis of the subspace range of  $f$  has equal cardinality:

```

show ∀ n::nat. ∃ S ⊆ range f. independent S ∧ range f ⊆ span S
    ∧ card S = n ==> card (f ` W) = n
proof (clarify)
    fix S :: 'b set
    assume S-in-range: S ⊆ range f and independent-S: independent S
        and range-in-spanS: range f ⊆ span S
    have S-le: finite S ∧ card S ≤ card (f ` W)
    by (rule independent-span-bound, rule finite-fW, rule independent-S)
        (rule subset-trans [OF S-in-range range-in-span-fW])
    show card (f ` W) = card S
        by (rule le-antisym) (rule conjunct2, rule independent-span-bound,
            rule conjunct1 [OF S-le], rule independent-fW,
            rule subset-trans [OF - range-in-spanS], auto simp add: S-le)

```

**qed**

**qed**

**finally show** card (C - B) = dim (range f) **unfolding** W-def .

**qed**

**finally show** ?thesis **unfolding** V-def ker-f-def **unfolding** dim-UNIV .

**qed**

**qed**

### 1.3 The rank nullity theorem for matrices

The previous lemma can be moved to the matrices' representation of linear forms; we introduce first the notions of null space (or kernel) and range (or column space) for matrices. The result

$$\text{linear } f \implies \text{card Basis} = \dim \{x. f x = (0::'b)\} + \dim (\text{range } f)$$

is more general than its corresponding version for matrices representing linear forms, since in the first one the destination vector space could be finite or infinite dimensional, whereas in its version for matrices, both the source and destination vector spaces have to be finite-dimensional.

The null space corresponds to the kernel of the linear form, and is a subset of the “row space”:

```
definition null-space :: realnm => (realn) set
  where null-space A = {x. A *v x = 0}
```

The column space is a subset of the destination vector space of the linear form:

```
definition col-space :: realnm => (realm) set
  where col-space A = range (λx. A *v x)
```

```
lemma col-space-eq: col-space A = {y. ∃x. A *v x = y}
  unfolding col-space-def by blast
```

```
lemma null-space-eq-ker:
  assumes lf: linear f
  shows null-space (matrix f) = {x. f x = 0}
  unfolding null-space-def using matrix-works [OF lf] by auto
```

```
lemma col-space-eq-range:
  assumes lf: linear f
  shows col-space (matrix f) = range f
  unfolding col-space-def using matrix-works[OF lf] by auto
```

After the previous equivalences between the null space and the column space and the range, the proof of the theorem for matrices is direct, as a consequence of the “rank nullity theorem”.

```
lemma rank-nullity-theorem-matrices:
  fixes A::realab
  shows DIM (reala) = dim (null-space A) + dim (col-space A)
  apply (subst (1 2) matrix-of-matrix-vector-mul [of A, symmetric])
  unfolding null-space-eq-ker[OF matrix-vector-mul-linear]
  unfolding col-space-eq-range [OF matrix-vector-mul-linear]
  using rank-nullity-theorem [OF matrix-vector-mul-linear].
```

**end**

```
theory Elementary-Operations
imports Main
  ~~/src/HOL/Multivariate-Analysis/Linear-Algebra
  ~~/src/HOL/Multivariate-Analysis/Cartesian-Euclidean-Space
  Dim-Formula
  Numeral-Type-Addenda
begin
```

## 2 Previous definitions

```
definition nrows :: 'acolumnsrows => nat
```

```

where nrows A = CARD('rows)

definition ncols :: 'a ^ 'columns ^ 'rows => nat
where ncols A = CARD('columns)

lemma nrows-not-0[simp]:
shows 0 ≠ nrows A unfolding nrows-def by simp

lemma ncols-not-0[simp]:
shows 0 ≠ ncols A unfolding ncols-def by simp

```

### 3 Code Generation for matrices

```

lemma [code abstype]: vec-lambda (vec-nth v) = (v::('a::{type}, 'b::{finite}) vec)
using vec-lambda-eta by fast

lemma [code abstract]: vec-nth 0 = (%x. 0) by (metis zero-index)
lemma [code abstract]: vec-nth (a + b) = (%i. a\$i + b\$i) by (metis vector-add-component)

definition mat-mult-row
where mat-mult-row m m' f = vec-lambda (%c. setsum (%k. ((m\$f)\$k) *
((m'\$k)\$c)) (UNIV :: 'n::finite set))

lemma mat-mult-row-code [code abstract]:
vec-nth (mat-mult-row m m' f) = (%c. setsum (%k. ((m\$f)\$k) * ((m'\$k)\$c))
(UNIV :: 'n::finite set))
by(simp add: mat-mult-row-def fun-eq-iff)

lemma mat-mult [code abstract]: vec-nth (m ** m') = mat-mult-row m m'
unfolding matrix-matrix-mult-def mat-mult-row-def[abs-def]
using vec-lambda-beta by auto

lemma [code abstract]: vec-nth (a + b) = (%i. a \$ i + b \$ i) by (metis vector-add-component)

```

### 4 Elementary Operations

Some previous results:

```

lemma invertible-mult:
assumes inv-A: invertible A
and inv-B: invertible B
shows invertible (A**B)
proof -
obtain A' where AA': A ** A' = mat 1 and A'A: A' ** A = mat 1 using
inv-A unfolding invertible-def by blast
obtain B' where BB': B ** B' = mat 1 and B'B: B' ** B = mat 1 using
inv-B unfolding invertible-def by blast
show ?thesis

```

```

proof (unfold invertible-def, rule exI[of - B'**A'], rule conjI)
  have  $A \otimes B \otimes (B' \otimes A') = A \otimes (B \otimes (B' \otimes A'))$  using matrix-mul-assoc[of A B (B' ** A'), symmetric] .
  also have ... =  $A \otimes (B \otimes B' \otimes A')$  unfolding matrix-mul-assoc[of B B' A']
 $\dots$ 
  also have ... =  $A \otimes (\text{mat } 1 \otimes A')$  unfolding BB' ..
  also have ... =  $A \otimes A'$  unfolding matrix-mul-lid ..
  also have ... =  $\text{mat } 1$  unfolding AA' ..
  finally show  $A \otimes B \otimes (B' \otimes A') = \text{mat } (1::'a)$  .
  have  $B' \otimes A' \otimes (A \otimes B) = B' \otimes (A' \otimes (A \otimes B))$  using matrix-mul-assoc[of B' A' (A ** B), symmetric] .
  also have ... =  $B' \otimes (A' \otimes A \otimes B)$  unfolding matrix-mul-assoc[of A' A B]
 $\dots$ 
  also have ... =  $B' \otimes (\text{mat } 1 \otimes B)$  unfolding A'A ..
  also have ... =  $B' \otimes B$  unfolding matrix-mul-lid ..
  also have ... =  $\text{mat } 1$  unfolding B'B ..
  finally show  $B' \otimes A' \otimes (A \otimes B) = \text{mat } 1$  .
qed
qed

```

In the library,  $\text{matrix-inv } ?A = (\text{SOME } A'. ?A \otimes A' = \text{mat } (1::?'a) \wedge A' \otimes ?A = \text{mat } (1::?'a))$  allows the use of non square matrices. The following lemma can be also proved fixing  $A$

```

lemma matrix-inv-unique:
  fixes  $A::'a::\{\text{semiring-1}\}^{'}n^{'}n$ 
  assumes  $AB: A \otimes B = \text{mat } 1$  and  $BA: B \otimes A = \text{mat } 1$ 
  shows matrix-inv  $A = B$ 
proof (unfold matrix-inv-def, rule some-equality)
  show  $A \otimes B = \text{mat } (1::'a) \wedge B \otimes A = \text{mat } (1::'a)$  using AB BA by simp
  fix  $C$  assume  $A \otimes C = \text{mat } (1::'a) \wedge C \otimes A = \text{mat } (1::'a)$ 
  hence  $AC: A \otimes C = \text{mat } (1::'a)$  and  $CA: C \otimes A = \text{mat } (1::'a)$  by auto
  have  $B = B \otimes (\text{mat } 1)$  unfolding matrix-mul-rid ..
  also have ... =  $B \otimes (A \otimes C)$  unfolding AC ..
  also have ... =  $B \otimes A \otimes C$  unfolding matrix-mul-assoc ..
  also have ... =  $C \otimes BA$  unfolding BA matrix-mul-lid ..
  finally show  $C = B$  ..
qed

```

```

lemma mat-1-fun:  $\text{mat } 1 \$ a \$ b = (\lambda i j. \text{if } i=j \text{ then } 1 \text{ else } 0) a b$  unfolding mat-def by auto

```

```

lemma mat1-sum-eq:
  shows  $(\sum k \in \text{UNIV}. \text{mat } (1::'a::\{\text{semiring-1}\}) \$ s \$ k * \text{mat } 1 \$ k \$ t) = \text{mat } 1 \$ s \$ t$ 
proof (unfold mat-def, auto)
  let  $?f = \lambda k. (\text{if } t = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = t \text{ then } 1::'a \text{ else } (0::'a))$ 
  have univ-eq:  $\text{UNIV} = (\text{UNIV} - \{t\}) \cup \{t\}$  by fast
  have setsum ?f UNIV =  $\text{setsum } ?f ((\text{UNIV} - \{t\}) \cup \{t\})$  using univ-eq by

```

```

simp
also have ... = setsum ?f (UNIV - {t}) + setsum ?f {t} by (rule setsum-Un-disjoint,
auto)
also have ... = 0 + setsum ?f {t} by auto
also have ... = setsum ?f {t} by simp
also have ... = 1 by simp
finally show setsum ?f UNIV = 1 .
next
assume s-not-t: s ≠ t
let ?g=λk. (if s = k then 1::'a else 0) * (if k = t then 1 else 0)
have setsum ?g UNIV = setsum (λk. 0::'a) (UNIV::'b set) by (rule setsum-cong2,
simp add: s-not-t)
also have ... = 0 by simp
finally show setsum ?g UNIV = 0 .
qed

lemma finite-rows: finite (rows A)
proof -
def f≡λi. row i A
show ?thesis unfolding rows-def using finite-Atleast-Atmost-nat[of f] unfold-
ing f-def by simp
qed

lemma finite-columns: finite (columns A)
proof -
def f≡λi. column i A
show ?thesis unfolding columns-def using finite-Atleast-Atmost-nat[of f] un-
folding f-def by simp
qed

lemma invertible-mat-n:
fixes n::'a::{field}
assumes n: n ≠ 0
shows invertible ((mat n)::'a ^'n ^'n)
proof (unfold invertible-def, rule exI[of - mat (inverse n)], rule conjI)
show mat n ** mat (inverse n) = (mat 1::'a ^'n ^'n)
proof (unfold matrix-matrix-mult-def mat-def, vector, auto)
fix ia::'n
let ?f=(λk. (if ia = k then n else 0) * (if k = ia then inverse n else 0))
have UNIV-rw: (UNIV::'n set) = insert ia (UNIV-{ia}) by auto
have (∑ k∈(UNIV::'n set). (if ia = k then n else 0) * (if k = ia then inverse
n else 0)) =
(∑ k∈insert ia (UNIV-{ia}). (if ia = k then n else 0) * (if k = ia then
inverse n else 0)) using UNIV-rw by simp
also have ... = ?f ia + setsum ?f (UNIV-{ia})
proof (rule setsum.insert)
show finite (UNIV - {ia}) using finite-UNIV by fastforce

```

```

show ia ∈ UNIV - {ia} by fast
qed
also have ... = 1 using right-inverse[OF n] by simp
finally show (∑ k∈(UNIV::'n set). (if ia = k then n else 0) * (if k = ia then
inverse n else 0)) = (1::'a) .
fix i::'n
assume i-not-ia: i ≠ ia
show (∑ k∈(UNIV::'n set). (if i = k then n else 0) * (if k = ia then inverse
n else 0)) = 0 by (rule setsum-0', simp add: i-not-ia)
qed
next
show mat (inverse n) ** mat n = ((mat 1)::'a ^'n ^'n)
proof (unfold matrix-matrix-mult-def mat-def, vector, auto)
fix ia::'n
let ?f = (λk. (if ia = k then inverse n else 0) * (if k = ia then n else 0))
have UNIV-rw: (UNIV::'n set) = insert ia (UNIV - {ia}) by auto
have (∑ k∈(UNIV::'n set). (if ia = k then inverse n else 0) * (if k = ia then
n else 0)) =
(∑ k∈insert ia (UNIV - {ia}). (if ia = k then inverse n else 0) * (if k = ia
then n else 0)) using UNIV-rw by simp
also have ... = ?f ia + setsum ?f (UNIV - {ia})
proof (rule setsum.insert)
show finite (UNIV - {ia}) using finite-UNIV by fastforce
show ia ∈ UNIV - {ia} by fast
qed
also have ... = 1 using left-inverse[OF n] by simp
finally show (∑ k∈(UNIV::'n set). (if ia = k then inverse n else 0) * (if k
= ia then n else 0)) = (1::'a) .
fix i::'n
assume i-not-ia: i ≠ ia
show (∑ k∈(UNIV::'n set). (if i = k then inverse n else 0) * (if k = ia then
n else 0)) = 0 by (rule setsum-0', simp add: i-not-ia)
qed
qed
```

**corollary invertible-mat-1:**  
**shows** invertible (mat (1::'a::{field})) **by** (metis invertible-mat-n zero-neq-one)

Functions between two real vector spaces form a real vector

**instantiation** fun :: (real-vector, real-vector) real-vector  
**begin**

```

definition plus-fun f g = (λi. f i + g i)
definition zero-fun = (λi. 0)
definition scaleR-fun a f = (λi. a *R f i )
```

**instance proof**

```

fix a::'a ⇒ 'b and b::'a ⇒ 'b and c::'a ⇒ 'b
show a + b + c = a + (b + c) unfolding fun-eq-iff unfolding plus-fun-def
```

```

by auto
show a + b = b + a unfolding fun-eq-iff unfolding plus-fun-def by auto
show (0::'a ⇒ 'b) + a = a unfolding fun-eq-iff unfolding plus-fun-def
zero-fun-def by auto
show - a + a = (0::'a ⇒ 'b) unfolding fun-eq-iff unfolding plus-fun-def
zero-fun-def by auto
show a - b = a + - b unfolding fun-eq-iff unfolding plus-fun-def zero-fun-def
by auto
next
fix a::real and x::('a ⇒ 'b) and y::'a ⇒ 'b
show a *R (x + y) = a *R x + a *R y
unfolding fun-eq-iff plus-fun-def scaleR-fun-def scaleR-right.add by auto
next
fix a::real and b::real and x::'a ⇒ 'b
show (a + b) *R x = a *R x + b *R x
unfolding fun-eq-iff unfolding plus-fun-def scaleR-fun-def unfolding scaleR-left.add
by auto
show a *R b *R x = (a * b) *R x unfolding fun-eq-iff unfolding scaleR-fun-def
by auto
show (1::real) *R x = x unfolding fun-eq-iff unfolding scaleR-fun-def by auto
qed
end

```

Definitions of elementary row operations

```

definition interchange-rows :: ('a::semiring-1) ^'n ^'m => 'm => 'm ⇒ 'a ^'n ^'m
  where interchange-rows A a b = (χ i j. if i=a then A $ b $ j else if i=b then A
$ a $ j else A $ i $ j)

```

```

definition mult-row :: ('a::semiring-1) ^'n ^'m => 'm => 'a ⇒ 'a ^'n ^'m
  where mult-row A a q = (χ i j. if i=a then q*(A $ a $ j) else A $ i $ j)

```

```

definition row-add :: ('a::semiring-1) ^'n ^'m => 'm => 'm ⇒ 'a ⇒ 'a ^'n ^'m
  where row-add A a b q = (χ i j. if i=a then (A $ a $ j) + q*(A $ b $ j) else
A $ i $ j)

```

Definitions of elementary column operations

```

definition interchange-columns :: ('a::semiring-1) ^'n ^'m => 'n => 'n ⇒ 'a
^'n ^'m
  where interchange-columns A n m = (χ i j. if j=n then A $ i $ m else if j=m
then A $ i $ n else A $ i $ j)

```

```

definition mult-column :: ('a::semiring-1) ^'n ^'m => 'n => 'a ⇒ 'a ^'n ^'m
  where mult-column A n q = (χ i j. if j=n then (A $ i $ j)*q else A $ i $ j)

```

```

definition column-add :: ('a::semiring-1) ^'n ^'m => 'n => 'n ⇒ 'a ⇒ 'a ^'n ^'m
  where column-add A n m q = (χ i j. if j=n then ((A $ i $ n) + (A $ i $ m))*q
else A $ i $ j)

```

Properties about *interchange-rows*

```

lemma interchange-same-rows: interchange-rows A a a = A
  unfolding interchange-rows-def by vector

lemma interchange-rows-i[simp]: interchange-rows A i j $ i = A $ j
  unfolding interchange-rows-def by vector

lemma interchange-rows-j[simp]: interchange-rows A i j $ j = A $ i
  unfolding interchange-rows-def by vector

lemma interchange-rows-preserves:
  assumes i ≠ a and j ≠ a
  shows interchange-rows A i j $ a = A $ a
  using assms unfolding interchange-rows-def by vector

lemma interchange-rows-mat-1:
  shows interchange-rows (mat 1) a b ** A = interchange-rows A a b
  proof (unfold matrix-matrix-mult-def interchange-rows-def, vector, auto)
    fix ia
    let ?f=(λk. mat (1::'a) $ a $ k * A $ k $ ia)
    have univ-rw:UNIV = (UNIV-{a}) ∪ {a} by auto
    have setsum ?f UNIV = setsum ?f ((UNIV-{a}) ∪ {a}) using univ-rw by
      auto
    also have ... = setsum ?f (UNIV-{a}) + setsum ?f {a}
    proof (rule setsum-Un-disjoint)
      show finite (UNIV - {a}) by (metis finite-code)
      show finite {a} by simp
      show (UNIV - {a}) ∩ {a} = {} by simp
    qed
    also have ... = setsum ?f {a} unfolding mat-def by auto
    also have ... = ?f a by auto
    also have ... = A $ a $ ia unfolding mat-def by auto
    finally show (∑ k∈UNIV. mat (1::'a) $ a $ k * A $ k $ ia) = A $ a $ ia .
    assume i: a ≠ b
    let ?g= λk. mat (1::'a) $ b $ k * A $ k $ ia
    have univ-rw':UNIV = (UNIV-{b}) ∪ {b} by auto
    have setsum ?g UNIV = setsum ?g ((UNIV-{b}) ∪ {b}) using univ-rw' by
      auto
    also have ... = setsum ?g (UNIV-{b}) + setsum ?g {b} by (rule setsum-Un-disjoint,
      auto)
    also have ... = setsum ?g {b} unfolding mat-def by auto
    also have ... = ?g b by simp
    finally show (∑ k∈UNIV. mat (1::'a) $ b $ k * A $ k $ ia) = A $ b $ ia
    unfolding mat-def by simp
  next
    fix i j
    assume ib: i ≠ b and ia:i ≠ a
    let ?h=λk. mat (1::'a) $ i $ k * A $ k $ j
    have univ-rw'':UNIV = (UNIV-{i}) ∪ {i} by auto
    have setsum ?h UNIV = setsum ?h ((UNIV-{i}) ∪ {i}) using univ-rw'' by

```

```

auto
also have ... = setsum ?h (UNIV - {i}) + setsum ?h {i} by (rule setsum-Un-disjoint,
auto)
also have ... = setsum ?h {i} unfolding mat-def by auto
also have ... = ?h i by simp
finally show (∑ k ∈ UNIV. mat (1::'a) $ i $ k * A $ k $ j) = A $ i $ j
unfolding mat-def by auto
qed

lemma invertible-interchange-rows: invertible (interchange-rows (mat 1) a b)
proof (unfold invertible-def, rule exI[of _ interchange-rows (mat 1) a b], simp,
unfold matrix-matrix-mult-def, vector, clarify,
unfold interchange-rows-def, vector, unfold mat-1-fun, auto+)
fix s t::'b
assume s-not-t: s ≠ t
show (∑ k::'b ∈ UNIV. (if s = k then 1::'a else (0::'a)) * (if k = t then 1::'a
else if k = t then 1::'a else if k = t then 1::'a else (0::'a))) = (0::'a)
by (rule setsum-0', simp add: s-not-t)
assume b-not-t: b ≠ t
show (∑ k ∈ UNIV. (if s = b then if t = k then 1::'a else (0::'a) else if s = k
then 1::'a else (0::'a)) *
(if k = t then 0::'a else if k = b then 1::'a else if k = t then 1::'a else (0::'a)))
=
(0::'a) by (rule setsum-0', simp)
assume a-not-t: a ≠ t
show (∑ k ∈ UNIV. (if s = a then if b = k then 1::'a else (0::'a) else if s = b
then if a = k then 1::'a else (0::'a) else if s = k then 1::'a else (0::'a)) *
(if k = a then 0::'a else if k = b then 0::'a else if k = t then 1::'a else (0::'a)))
=
(0::'a) by (rule setsum-0', auto simp add: s-not-t)
next
fix s t::'b
assume a-noteq-t: a ≠ t and s-noteq-t: s ≠ t
show (∑ k ∈ UNIV. (if s = a then if t = k then 1::'a else (0::'a) else if s = t
then if a = k then 1::'a else (0::'a) else if s = k then 1::'a else (0::'a)) *
(if k = a then 1::'a else if k = t then 0::'a else if k = t then 1::'a else (0::'a)))
=
(0::'a) apply (rule setsum-0') using s-noteq-t by fastforce
next
fix s t::'b
show (∑ k ∈ UNIV. (if t = k then 1::'a else (0::'a)) * (if k = t then 1::'a else if
k = t then 1::'a else if k = t then 1::'a else (0::'a))) = (1::'a)
proof -
let ?f = (λk. (if t = k then 1::'a else (0::'a)) * (if k = t then 1::'a else if k = t
then 1::'a else if k = t then 1::'a else (0::'a)))
have univ-eq: UNIV = ((UNIV - {t}) ∪ {t}) by auto
have setsum ?f UNIV = setsum ?f ((UNIV - {t}) ∪ {t}) using univ-eq by
simp
also have ... = setsum ?f (UNIV - {t}) + setsum ?f {t} by (rule setsum-Un-disjoint),

```

```

auto)
also have ... = 0 + setsum ?f {t} by auto
also have ... = setsum ?f {t} by simp
also have ... = 1 by simp
finally show ?thesis .
qed
next
fix s t::'b
assume b-noteq-t: b ≠ t
show (∑ k∈UNIV. (if b = k then 1::'a else (0::'a)) * (if k = t then 0::'a else if k = b then 1::'a else if k = t then 1::'a else (0::'a))) = (1::'a)
proof -
let ?f=(λk. (if b = k then 1::'a else (0::'a)) * (if k = t then 0::'a else if k = b then 1::'a else if k = t then 1::'a else (0::'a)))
have univ-eq: UNIV = ((UNIV - {b}) ∪ {b}) by auto
have setsum ?f UNIV = setsum ?f ((UNIV - {b}) ∪ {b}) using univ-eq by simp
also have ... = setsum ?f (UNIV - {b}) + setsum ?f {b} by (rule setsum-Un-disjoint, auto)
also have ... = 0 + setsum ?f {b} by auto
also have ... = setsum ?f {b} by simp
also have ... = 1 using b-noteq-t by simp
finally show ?thesis .
qed
assume a-noteq-t: a≠t
show (∑ k∈UNIV. (if t = k then 1::'a else (0::'a)) * (if k = a then 0::'a else if k = b then 0::'a else if k = t then 1::'a else (0::'a))) = (1::'a)
proof -
let ?f=(λk. (if t = k then 1::'a else (0::'a)) * (if k = a then 0::'a else if k = b then 0::'a else if k = t then 1::'a else (0::'a)))
have univ-eq: UNIV = ((UNIV - {t}) ∪ {t}) by auto
have setsum ?f UNIV = setsum ?f ((UNIV - {t}) ∪ {t}) using univ-eq by simp
also have ... = setsum ?f (UNIV - {t}) + setsum ?f {t} by (rule setsum-Un-disjoint, auto)
also have ... = 0 + setsum ?f {t} by auto
also have ... = setsum ?f {t} by simp
also have ... = 1 using b-noteq-t a-noteq-t by simp
finally show ?thesis .
qed
next
fix s t::'b
assume a-noteq-t: a≠t
show (∑ k∈UNIV. (if a = k then 1::'a else (0::'a)) * (if k = a then 1::'a else if k = t then 0::'a else if k = t then 1::'a else (0::'a))) = (1::'a)
proof -
let ?f=λk. (if a = k then 1::'a else (0::'a)) * (if k = a then 1::'a else if k = t then 0::'a else if k = t then 1::'a else (0::'a))
have univ-eq: UNIV = ((UNIV - {a}) ∪ {a}) by auto

```

```

have setsum ?f UNIV = setsum ?f ((UNIV - {a}) ∪ {a}) using univ-eq by
simp
also have ... = setsum ?f (UNIV - {a}) + setsum ?f {a} by (rule setsum-Un-disjoint,
auto)
also have ... = 0 + setsum ?f {a} by auto
also have ... = setsum ?f {a} by simp
also have ... = 1 using a-noteq-t by simp
finally show ?thesis .
qed
qed

```

Properties about *mult-row*

```

lemma mult-row-mat-1: mult-row (mat 1) a q ** A = mult-row A a q
proof (unfold matrix-matrix-mult-def mult-row-def, vector, auto)
  fix ia
  let ?f=λk. q * mat (1::'a) $ a $ k * A $ k $ ia
  have univ-rw:UNIV = (UNIV-{a}) ∪ {a} by auto
  have setsum ?f UNIV = setsum ?f ((UNIV-{a}) ∪ {a}) using univ-rw by
  auto
  also have ... = setsum ?f (UNIV-{a}) + setsum ?f {a} by (rule setsum-Un-disjoint,
  auto)
  also have ... = setsum ?f {a} unfolding mat-def by auto
  also have ... = ?f a by auto
  also have ... = q * A $ a $ ia unfolding mat-def by auto
  finally show (∑ k∈UNIV. q * mat (1::'a) $ a $ k * A $ k $ ia) = q * A $ a
  $ ia .
  fix i
  assume i: i ≠ a
  let ?g=λk. mat (1::'a) $ i $ k * A $ k $ ia
  have univ-rw'':UNIV = (UNIV-{i}) ∪ {i} by auto
  have setsum ?g UNIV = setsum ?g ((UNIV-{i}) ∪ {i}) using univ-rw'' by
  auto
  also have ... = setsum ?g (UNIV-{i}) + setsum ?g {i} by (rule setsum-Un-disjoint,
  auto)
  also have ... = setsum ?g {i} unfolding mat-def by auto
  also have ... = ?g i by simp
  finally show (∑ k∈UNIV. mat (1::'a) $ i $ k * A $ k $ ia) = A $ i $ ia
  unfolding mat-def by simp
qed

```

```

lemma invertible-mult-row:
  assumes qk: q*k=1 and kq: k*q=1
  shows invertible (mult-row (mat 1) a q)
proof (unfold invertible-def, rule exI[of - mult-row (mat 1) a k], rule conjI)
  show mult-row (mat (1::'a)) a q ** mult-row (mat (1::'a)) a k = mat (1::'a)
    proof (unfold matrix-matrix-mult-def, vector, clarify, unfold mult-row-def, vector, unfold mat-1-fun, auto)
      show (∑ ka∈UNIV. q * (if a = ka then 1::'a else (0::'a)) * (if ka = a then k
      * (1::'a) else if ka = a then 1::'a else (0::'a))) = (1::'a)

```

```

proof -
  let ?f=λka. q * (if a = ka then 1::'a else (0::'a)) * (if ka = a then k * (1::'a)
  else if ka = a then 1::'a else (0::'a))
    have univ-eq: UNIV = ((UNIV - {a}) ∪ {a}) by auto
    have setsum ?f UNIV = setsum ?f ((UNIV - {a}) ∪ {a}) using univ-eq
  by simp
    also have ... = setsum ?f (UNIV - {a}) + setsum ?f {a} by (rule
setsum-Un-disjoint, auto)
    also have ... = 0 + setsum ?f {a} by auto
    also have ... = setsum ?f {a} by simp
    also have ... = 1 using qk by simp
    finally show ?thesis .
  qed
next
  fix s
  assume s-noteq-a: s ≠ a
  show (∑ ka∈UNIV. (if s = ka then 1::'a else (0::'a)) * (if ka = a then k *
  1::'a) else if ka = a then 1::'a else 0)) = 0
    by (rule setsum-0', simp add: s-noteq-a)
next
  fix t
  assume a-noteq-t: a ≠ t
  show (∑ ka∈UNIV. (if t = ka then 1::'a else (0::'a)) * (if ka = a then k *
  0::'a) else if ka = t then 1::'a else (0::'a))) = (1::'a)
proof -
  let ?f=λka. (if t = ka then 1::'a else (0::'a)) * (if ka = a then k * (0::'a)
  else if ka = t then 1::'a else (0::'a))
    have univ-eq: UNIV = ((UNIV - {t}) ∪ {t}) by auto
    have setsum ?f UNIV = setsum ?f ((UNIV - {t}) ∪ {t}) using univ-eq
  by simp
    also have ... = setsum ?f (UNIV - {t}) + setsum ?f {t} by (rule
setsum-Un-disjoint, auto)
    also have ... = setsum ?f {t} by simp
    also have ... = 1 using a-noteq-t by auto
    finally show ?thesis .
  qed
  fix s
  assume s-not-t: s ≠ t
  show (∑ ka∈UNIV. (if s = a then q * (if a = ka then 1::'a else (0::'a)) else
  if s = ka then 1::'a else (0::'a)) *
  (if ka = a then k * (0::'a) else if ka = t then 1::'a else (0::'a))) = (0::'a)
    by (rule setsum-0', simp add: s-not-t a-noteq-t)
  qed
  show mult-row (mat (1::'a)) a k ** mult-row (mat (1::'a)) a q = mat (1::'a)
proof (unfold matrix-matrix-mult-def, vector, clarify, unfold mult-row-def, vec-
tor, unfold mat-1-fun, auto)
  show (∑ ka∈UNIV. k * (if a = ka then 1::'a else (0::'a)) * (if ka = a then q
  * (1::'a) else if ka = a then 1::'a else (0::'a))) = (1::'a)
proof -

```

```

let ?f=λka. k * (if a = ka then 1::'a else (0::'a)) * (if ka = a then q * (1::'a)
else if ka = a then 1::'a else (0::'a))
  have univ-eq: UNIV = ((UNIV - {a}) ∪ {a}) by auto
  have setsum ?f UNIV = setsum ?f ((UNIV - {a}) ∪ {a}) using univ-eq
by simp
  also have ... = setsum ?f (UNIV - {a}) + setsum ?f {a} by (rule
setsum-Un-disjoint, auto)
  also have ... = 0 + setsum ?f {a} by auto
  also have ... = setsum ?f {a} by simp
  also have ... = 1 using kq by simp
  finally show ?thesis .
qed
next
fix s
assume s-not-a: s≠a
show (∑ k∈UNIV. (if s = k then 1::'a else (0::'a)) * (if k = a then q * (1::'a)
else if k = a then 1::'a else (0::'a))) = (0::'a)
  by (rule setsum-0', simp add: s-not-a)
next
fix t
assume a-not-t: a≠t
show (∑ k∈UNIV. (if t = k then 1::'a else (0::'a)) * (if k = a then q * (0::'a)
else if k = t then 1::'a else (0::'a))) = (1::'a)
proof -
  let ?f=λk. (if t = k then 1::'a else (0::'a)) * (if k = a then q * (0::'a) else
if k = t then 1::'a else (0::'a))
  have univ-eq: UNIV = ((UNIV - {t}) ∪ {t}) by auto
  have setsum ?f UNIV = setsum ?f ((UNIV - {t}) ∪ {t}) using univ-eq
by simp
  also have ... = setsum ?f (UNIV - {t}) + setsum ?f {t} by (rule
setsum-Un-disjoint, auto)
  also have ... = setsum ?f {t} by simp
  also have ... = 1 using a-not-t by simp
  finally show ?thesis .
qed
fix s
assume s-not-t: s≠t
show (∑ ka∈UNIV. (if s = a then k * (if a = ka then 1::'a else (0::'a)) else
if s = ka then 1::'a else (0::'a)) *
  (if ka = a then q * (0::'a) else if ka = t then 1::'a else (0::'a))) = (0::'a)
  by (rule setsum-0', simp add: s-not-t)
qed
qed

corollary invertible-mult-row':
assumes q-not-zero: q ≠ 0
shows invertible (mult-row (mat (1::'a::{field}))) a q)
  by (simp add: invertible-mult-row[of q inverse q] q-not-zero)

```

Properties about *row-add*

```

lemma row-add-mat-1: row-add (mat 1) a b q ** A = row-add A a b q
proof (unfold matrix-matrix-mult-def row-add-def, vector, auto)
fix j
let ?f = ( $\lambda k.$  (mat (1::'a) $ a $ k + q * mat (1::'a) $ b $ k) * A $ k $ j)
show setsum ?f UNIV = A $ a $ j + q * A $ b $ j
proof (cases a=b)
case False
have univ-rw: UNIV = {a}  $\cup$  ({b}  $\cup$  (UNIV - {a} - {b})) by auto
have setsum-rw: setsum ?f ({b}  $\cup$  (UNIV - {a} - {b})) = setsum ?f {b}
+ setsum ?f (UNIV - {a} - {b}) by (rule setsum-Un-disjoint, auto simp add: False)
have setsum ?f UNIV = setsum ?f ({a}  $\cup$  ({b}  $\cup$  (UNIV - {a} - {b}))) using univ-rw by simp
also have ... = setsum ?f {a} + setsum ?f ({b}  $\cup$  (UNIV - {a} - {b})) by
(rule setsum-Un-disjoint, auto simp add: False)
also have ... = setsum ?f {a} + setsum ?f {b} + setsum ?f (UNIV - {a} - {b}) unfolding setsum-rw ab-semigroup-add-class.add-ac(1)[symmetric] ..
also have ... = setsum ?f {a} + setsum ?f {b}
proof -
have setsum ?f (UNIV - {a} - {b}) = setsum ( $\lambda k.$  0) (UNIV - {a} - {b}) unfolding mat-def by (rule setsum-cong2, auto)
also have ... = 0 unfolding setsum-0 ..
finally show ?thesis by simp
qed
also have ... = A $ a $ j + q * A $ b $ j using False unfolding mat-def by
simp
finally show ?thesis .
next
case True
have univ-rw: UNIV = {b}  $\cup$  (UNIV - {b}) by auto
have setsum ?f UNIV = setsum ?f ({b}  $\cup$  (UNIV - {b})) using univ-rw by
simp
also have ... = setsum ?f {b} + setsum ?f (UNIV - {b}) by (rule setsum-Un-disjoint,
auto)
also have ... = setsum ?f {b}
proof -
have setsum ?f (UNIV - {b}) = setsum ( $\lambda k.$  0) (UNIV - {b}) using True
unfolding mat-def by auto
also have ... = 0 unfolding setsum-0 ..
finally show ?thesis by simp
qed
also have ... = A $ a $ j + q * A $ b $ j
by (unfold True mat-def, simp, metis (hide-lams, no-types) vector-add-component
vector-sadd-rdistrib vector-smult-component vector-smult-lid)
finally show ?thesis .
qed
fix i assume i: i  $\neq$  a
let ?g =  $\lambda k.$  mat (1::'a) $ i $ k * A $ k $ j
have univ-rw: UNIV = {i}  $\cup$  (UNIV - {i}) by auto

```

```

have setsum ?g UNIV = setsum ?g ( $\{i\} \cup (UNIV - \{i\})$ ) using univ-rw by
simp
also have ... = setsum ?g  $\{i\} + \text{setsum } ?g (UNIV - \{i\})$  by (rule setsum-Un-disjoint,
auto)
also have ... = setsum ?g  $\{i\}$ 
proof -
  have setsum ?g ( $UNIV - \{i\}$ ) = setsum ( $\lambda k. 0$ ) ( $UNIV - \{i\}$ ) unfolding
mat-def by auto
  also have ... = 0 unfolding setsum-0 ..
  finally show ?thesis by simp
qed
also have ... =  $A \$ i \$ j$  unfolding mat-def by simp
finally show  $(\sum k \in UNIV. \text{mat} (1::'a) \$ i \$ k * A \$ k \$ j) = A \$ i \$ j$  .
qed

lemma invertible-row-add:
assumes a-noteq-b:  $a \neq b$ 
shows invertible (row-add (mat (1::'a::{ring-1}))) a b q)
proof (unfold invertible-def, rule exI[of - (row-add (mat 1) a b (-q))], rule conjI)
  show row-add (mat (1::'a)) a b q ** row-add (mat (1::'a)) a b (- q) = mat
(1::'a) using a-noteq-b
  proof (unfold matrix-matrix-mult-def, vector, clarify, unfold row-add-def, vector,
unfold mat-1-fun, auto)
    show  $(\sum k::'b \in UNIV. (\text{if } b = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = a \text{ then } (0::'a) + - q * (1::'a) \text{ else if } k = b \text{ then } 1::'a \text{ else } (0::'a))) = (1::'a)$ 
    proof -
      let ?f= $\lambda k. (\text{if } b = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = a \text{ then } (0::'a) + - q * (1::'a) \text{ else if } k = b \text{ then } 1::'a \text{ else } (0::'a))$ 
      have univ-eq:  $UNIV = ((UNIV - \{b\}) \cup \{b\})$  by auto
      have setsum ?f UNIV = setsum ?f  $((UNIV - \{b\}) \cup \{b\})$  using univ-eq
by simp
      also have ... = setsum ?f  $(UNIV - \{b\}) + \text{setsum } ?f \{b\}$  by (rule
setsum-Un-disjoint, auto)
      also have ... = 0 + setsum ?f  $\{b\}$  by auto
      also have ... = setsum ?f  $\{b\}$  by simp
      also have ... = 1 using a-noteq-b by simp
      finally show ?thesis .
    qed
    show  $(\sum k::'b \in UNIV. ((\text{if } a = k \text{ then } 1::'a \text{ else } (0::'a)) + q * (\text{if } b = k \text{ then } 1::'a \text{ else } (0::'a))) * (\text{if } k = a \text{ then } (1::'a) + - q * (0::'a) \text{ else if } k = a \text{ then } 1::'a \text{ else } (0::'a))) = (1::'a)$ 
    proof -
      let ?f= $\lambda k. ((\text{if } a = k \text{ then } 1::'a \text{ else } (0::'a)) + q * (\text{if } b = k \text{ then } 1::'a \text{ else } (0::'a))) * (\text{if } k = a \text{ then } (1::'a) + - q * (0::'a) \text{ else if } k = a \text{ then } 1::'a \text{ else } (0::'a))$ 
      have univ-eq:  $UNIV = ((UNIV - \{a\}) \cup \{a\})$  by auto
      have setsum ?f UNIV = setsum ?f  $((UNIV - \{a\}) \cup \{a\})$  using univ-eq
by simp
      also have ... = setsum ?f  $(UNIV - \{a\}) + \text{setsum } ?f \{a\}$  by (rule

```

```

setsum-Un-disjoint, auto)
  also have ... = 0 + setsum ?f {a} by auto
  also have ... = setsum ?f {a} by simp
  also have ... = 1 using a-noteq-b by simp
  finally show ?thesis .
qed
next
fix s
assume s-not-a: s ≠ a
show (∑ k::'b ∈ UNIV. (if s = k then 1::'a else (0::'a)) * (if k = a then (1::'a)
+ - q * (0::'a) else if k = a then 1::'a else (0::'a))) = (0::'a)
  by (rule setsum-0', auto simp add: s-not-a)
next
fix t
assume b-not-t: b ≠ t and a-not-t: a ≠ t
show (∑ k ∈ UNIV. (if t = k then 1::'a else (0::'a)) * (if k = a then (0::'a) +
- q * (0::'a) else if k = t then 1::'a else (0::'a))) = (1::'a)
proof -
  let ?f=λk. (if t = k then 1::'a else (0::'a)) * (if k = a then (0::'a) + - q *
(0::'a) else if k = t then 1::'a else (0::'a))
  have univ-eq: UNIV = ((UNIV - {t}) ∪ {t}) by auto
  have setsum ?f UNIV = setsum ?f ((UNIV - {t}) ∪ {t}) using univ-eq
by simp
  also have ... = setsum ?f (UNIV - {t}) + setsum ?f {t} by (rule
setsum-Un-disjoint, auto)
  also have ... = 0 + setsum ?f {t} by auto
  also have ... = setsum ?f {t} by simp
  also have ... = 1 using b-not-t a-not-t by simp
  finally show ?thesis .
qed
next
fix s t
assume b-not-t: b ≠ t and a-not-t: a ≠ t and s-not-t: s ≠ t
show (∑ k ∈ UNIV. (if s = a then (if a = k then 1::'a else (0::'a)) + q * (if
b = k then 1::'a else (0::'a)) else if s = k then 1::'a else (0::'a)) *
(if k = a then (0::'a) + - q * (0::'a) else if k = t then 1::'a else (0::'a))) =
(0::'a) by (rule setsum-0', auto simp add: b-not-t a-not-t s-not-t)
next
fix s
assume s-not-b: s ≠ b
let ?f=λk. (if s = a then (if a = k then 1::'a else (0::'a)) + q * (if b = k then
1::'a else (0::'a)) else if s = k then 1::'a else (0::'a)) *
(if k = a then (0::'a) + - q * (1::'a) else if k = b then 1::'a else (0::'a))
show setsum ?f UNIV = (0::'a)
proof (cases s=a)
  case False
  show ?thesis by (rule setsum-0', auto simp add: False s-not-b a-noteq-b)
next
case True — This case is different from the other cases

```

```

have univ-eq:  $UNIV = ((UNIV - \{a\} - \{b\}) \cup (\{b\} \cup \{a\}))$  by auto
  have setsum-a: setsum ?f  $\{a\} = -q$  unfolding True using s-not-b using
    a-noteq-b by auto
    have setsum-b: setsum ?f  $\{b\} = q$  unfolding True using s-not-b using
      a-noteq-b by auto
    have setsum-rest: setsum ?f  $(UNIV - \{a\} - \{b\}) = 0$  by (rule setsum-0',
      auto simp add: True s-not-b a-noteq-b)
    have setsum ?f  $UNIV = setsum ?f ((UNIV - \{a\} - \{b\}) \cup (\{b\} \cup \{a\}))$ 
      using univ-eq by simp
    also have ... = setsum ?f  $(UNIV - \{a\} - \{b\}) + setsum ?f (\{b\} \cup \{a\})$ 
      by (rule setsum-Un-disjoint, auto)
    also have ... = setsum ?f  $(UNIV - \{a\} - \{b\}) + setsum ?f \{b\} + setsum$ 
      ?f  $\{a\}$  by (auto simp add: setsum-Un-disjoint a-noteq-b)
    also have ... = 0 unfolding setsum-a setsum-b setsum-rest by simp
    finally show ?thesis .
  qed
qed
next
  show row-add (mat (1::'a)) a b (- q) ** row-add (mat (1::'a)) a b q = mat
    (1::'a) using a-noteq-b
  proof (unfold matrix-matrix-mult-def, vector, clarify, unfold row-add-def, vector,
    unfold mat-1-fun, auto)
    show  $(\sum_{k \in UNIV}. (if b = k then 1::'a else (0::'a)) * (if k = a then (0::'a) +$ 
       $q * (1::'a) else if k = b then 1::'a else (0::'a))) = (1::'a)$ 
    proof -
      let ?f= $\lambda k. (if b = k then 1::'a else (0::'a)) * (if k = a then (0::'a) + q *$ 
         $(1::'a) else if k = b then 1::'a else (0::'a))$ 
      have univ-eq:  $UNIV = ((UNIV - \{b\}) \cup \{b\})$  by auto
      have setsum ?f  $UNIV = setsum ?f ((UNIV - \{b\}) \cup \{b\})$  using univ-eq
        by simp
      also have ... = setsum ?f  $(UNIV - \{b\}) + setsum ?f \{b\}$  by (rule
        setsum-Un-disjoint, auto)
      also have ... = 0 + setsum ?f  $\{b\}$  by auto
      also have ... = setsum ?f  $\{b\}$  by simp
      also have ... = 1 using a-noteq-b by simp
      finally show ?thesis .
    qed
  next
    show  $(\sum_{k \in UNIV}. ((if a = k then 1::'a else (0::'a)) + - (q * (if b = k then$ 
       $1::'a else (0::'a)))) * (if k = a then (1::'a)$ 
       $+ q * (0::'a) else if k = a then 1::'a else (0::'a))) = (1::'a)$ 
    proof -
      let ?f= $\lambda k. ((if a = k then 1::'a else (0::'a)) + - (q * (if b = k then 1::'a$ 
         $else (0::'a)))) * (if k = a then (1::'a) + q * (0::'a) else if k = a then 1::'a else$ 
         $(0::'a))$ 
      have univ-eq:  $UNIV = ((UNIV - \{a\}) \cup \{a\})$  by auto
      have setsum ?f  $UNIV = setsum ?f ((UNIV - \{a\}) \cup \{a\})$  using univ-eq
        by simp
      also have ... = setsum ?f  $(UNIV - \{a\}) + setsum ?f \{a\}$  by (rule

```

```

setsum-Un-disjoint, auto)
  also have ... = 0 + setsum ?f {a} by auto
  also have ... = setsum ?f {a} by simp
  also have ... = 1 using a-noteq-b by simp
  finally show ?thesis .
qed
next
fix s
assume s-not-a: s ≠ a
show (∑ k ∈ UNIV. (if s = k then 1::'a else (0::'a)) * (if k = a then (1::'a) +
q * (0::'a) else if k = a then 1::'a else (0::'a))) = (0::'a)
  by (rule setsum-0', auto simp add: s-not-a)
next
fix t
assume b-not-t: b ≠ t and a-not-t: a ≠ t
show (∑ k ∈ UNIV. (if t = k then 1::'a else (0::'a)) * (if k = a then (0::'a) +
q * (0::'a) else if k = t then 1::'a else (0::'a))) = (1::'a)
proof -
  let ?f=λk. (if t = k then 1::'a else (0::'a)) * (if k = a then (0::'a) + q *
(0::'a) else if k = t then 1::'a else (0::'a))
  have univ-eq: UNIV = ((UNIV - {t}) ∪ {t}) by auto
  have setsum ?f UNIV = setsum ?f ((UNIV - {t}) ∪ {t}) using univ-eq
by simp
  also have ... = setsum ?f (UNIV - {t}) + setsum ?f {t} by (rule
setsum-Un-disjoint, auto)
  also have ... = 0 + setsum ?f {t} by auto
  also have ... = setsum ?f {t} by simp
  also have ... = 1 using b-not-t a-not-t by simp
  finally show ?thesis .
qed
next
fix s t
assume b-not-t: b ≠ t and a-not-t: a ≠ t and s-not-t: s ≠ t
show (∑ k ∈ UNIV. (if s = a then (if a = k then 1::'a else (0::'a)) + - q * (if
b = k then 1::'a else (0::'a)) else if s = k then 1::'a else (0::'a)) *
(if k = a then (0::'a) + q * (0::'a) else if k = t then 1::'a else (0::'a))) =
(0::'a)
  by (rule setsum-0', auto simp add: b-not-t a-not-t s-not-t)
next
fix s
assume s-not-b: s ≠ b
let ?f=λk.(if s = a then (if a = k then 1::'a else (0::'a)) + - q * (if b = k
then 1::'a else (0::'a)) else if s = k then 1::'a else (0::'a))
  * (if k = a then (0::'a) + q * (1::'a) else if k = b then 1::'a else (0::'a))
show setsum ?f UNIV = 0
proof (cases s=a)
  case False
  show ?thesis by (rule setsum-0', auto simp add: False s-not-b a-noteq-b)
next

```

```

case True — This case is different from the other cases
have univ-eq:  $UNIV = ((UNIV - \{a\} - \{b\}) \cup (\{b\} \cup \{a\}))$  by auto
have setsum-a:  $\text{setsum } ?f \{a\} = q$  unfolding True using s-not-b using
a-noteq-b by auto
have setsum-b:  $\text{setsum } ?f \{b\} = -q$  unfolding True using s-not-b using
a-noteq-b by auto
have setsum-rest:  $\text{setsum } ?f (UNIV - \{a\} - \{b\}) = 0$  by (rule setsum-0',
auto simp add: True s-not-b a-noteq-b)
have setsum ?f UNIV = setsum ?f  $((UNIV - \{a\} - \{b\}) \cup (\{b\} \cup \{a\}))$ 
using univ-eq by simp
also have ... = setsum ?f  $(UNIV - \{a\} - \{b\}) + \text{setsum } ?f (\{b\} \cup \{a\})$ 
by (rule setsum-Un-disjoint, auto)
also have ... = setsum ?f  $(UNIV - \{a\} - \{b\}) + \text{setsum } ?f \{b\} + \text{setsum }$ 
?f  $\{a\}$  by (auto simp add: setsum-Un-disjoint a-noteq-b)
also have ... = 0 unfolding setsum-a setsum-b setsum-rest by simp
finally show ?thesis .
qed
qed
qed

```

Properties about *interchange-columns*

```

lemma interchange-columns-mat-1:  $A \star\star \text{interchange-columns (mat 1)} a b =$ 
interchange-columns A a b
proof (unfold matrix-matrix-mult-def, unfold interchange-columns-def, vector, auto)

```

```

fix i
show  $(\sum k \in UNIV. A \$ i \$ k * \text{mat} (1::'a) \$ k \$ a) = A \$ i \$ a$ 
proof —
let ?f =  $(\lambda k. A \$ i \$ k * \text{mat} (1::'a) \$ k \$ a)$ 
have univ-rw:  $UNIV = (UNIV - \{a\}) \cup \{a\}$  by auto
have setsum ?f UNIV = setsum ?f  $((UNIV - \{a\}) \cup \{a\})$  using univ-rw by
auto
also have ... = setsum ?f  $(UNIV - \{a\}) + \text{setsum } ?f \{a\}$  by (rule setsum-Un-disjoint,
auto)
also have ... = setsum ?f  $\{a\}$  unfolding mat-def by auto
finally show ?thesis unfolding mat-def by simp
qed
assume a-not-b:  $a \neq b$ 
show  $(\sum k \in UNIV. A \$ i \$ k * \text{mat} (1::'a) \$ k \$ b) = A \$ i \$ b$ 
proof —
let ?f =  $(\lambda k. A \$ i \$ k * \text{mat} (1::'a) \$ k \$ b)$ 
have univ-rw:  $UNIV = (UNIV - \{b\}) \cup \{b\}$  by auto
have setsum ?f UNIV = setsum ?f  $((UNIV - \{b\}) \cup \{b\})$  using univ-rw by
auto
also have ... = setsum ?f  $(UNIV - \{b\}) + \text{setsum } ?f \{b\}$  by (rule setsum-Un-disjoint,
auto)
also have ... = setsum ?f  $\{b\}$  unfolding mat-def by auto
finally show ?thesis unfolding mat-def by simp
qed

```

```

next
  fix i j
  assume j-not-b: j ≠ b and j-not-a: j ≠ a
  show (∑ k ∈ UNIV. A $ i $ k * mat (1::'a) $ k $ j) = A $ i $ j
  proof –
    let ?f=(λk. A $ i $ k * mat (1::'a) $ k $ j)
    have univ-rw:UNIV = (UNIV-{j}) ∪ {j} by auto
    have setsum ?f UNIV = setsum ?f ((UNIV-{j}) ∪ {j}) using univ-rw by
    auto
    also have ... = setsum ?f (UNIV-{j}) + setsum ?f {j} by (rule setsum-Un-disjoint,
    auto)
    also have ... = setsum ?f {j} unfolding mat-def using j-not-b j-not-a by
    auto
    finally show ?thesis unfolding mat-def by simp
  qed
qed

lemma invertible-interchange-columns: invertible (interchange-columns (mat 1) a b)
proof (unfold invertible-def, rule exI[of - interchange-columns (mat 1) a b], simp,
unfold matrix-matrix-mult-def, vector, clarify,
unfold interchange-columns-def, vector, unfold mat-1-fun, auto+)
  show (∑ k ∈ UNIV. (if k = b then 1::'a else if k = b then 1::'a else if b = k then
  1::'a else (0::'a)) * (if k = b then 1::'a else (0::'a))) = (1::'a)
  proof –
    let ?f=(λk. (if k = b then 1::'a else if k = b then 1::'a else if b = k then 1::'a
    else (0::'a)) * (if k = b then 1::'a else (0::'a)))
    have univ-rw:UNIV = (UNIV-{b}) ∪ {b} by auto
    have setsum ?f UNIV = setsum ?f ((UNIV-{b}) ∪ {b}) using univ-rw by
    auto
    also have ... = setsum ?f (UNIV-{b}) + setsum ?f {b} by (rule setsum-Un-disjoint,
    auto)
    also have ... = setsum ?f {b} by auto
    finally show ?thesis by simp
  qed
  assume a-not-b: a ≠ b
  show (∑ k ∈ UNIV. (if k = a then 0::'a else if k = b then 1::'a else if a = k then
  1::'a else (0::'a)) * (if k = b then 1::'a else (0::'a))) = (1::'a)
  proof –
    let ?f=λk. (if k = a then 0::'a else if k = b then 1::'a else if a = k then 1::'a
    else (0::'a)) * (if k = b then 1::'a else (0::'a))
    have univ-rw:UNIV = (UNIV-{b}) ∪ {b} by auto
    have setsum ?f UNIV = setsum ?f ((UNIV-{b}) ∪ {b}) using univ-rw by
    auto
    also have ... = setsum ?f (UNIV-{b}) + setsum ?f {b} by (rule setsum-Un-disjoint,
    auto)
    also have ... = setsum ?f {b} using a-not-b by simp
    finally show ?thesis using a-not-b by auto
  qed

```

```

next
  fix t
  assume b-not-t: b ≠ t
  show (∑ k∈UNIV. (if k = b then 1::'a else if k = b then 1::'a else if b = k then 1::'a else (0::'a)) * (if k = t then 1::'a else (0::'a))) = (0::'a)
    apply (rule setsum-0') using b-not-t by auto
  assume b-not-a: b ≠ a
  show (∑ k∈UNIV. (if k = a then 1::'a else if k = b then 0::'a else if b = k then 1::'a else (0::'a)) *
    (if t = a then if k = b then 1::'a else (0::'a) else if t = b then if k = a then 1::'a else (0::'a) else if k = t then 1::'a else (0::'a))) =
    (0::'a) apply (rule setsum-0') using b-not-t by auto
next
  fix t
  assume a-not-b: a ≠ b and a-not-t: a ≠ t
  show (∑ k∈UNIV. (if k = a then 0::'a else if k = b then 1::'a else if a = k then 1::'a else (0::'a)) *
    (if t = b then if k = a then 1::'a else (0::'a) else if k = t then 1::'a else (0::'a))) =
    (0::'a)
    by (rule setsum-0', auto simp add: a-not-b a-not-t)
next
  assume b-not-a: b ≠ a
  show (∑ k∈UNIV. (if k = a then 1::'a else if k = b then 0::'a else if b = k then 1::'a else (0::'a)) * (if k = a then 1::'a else (0::'a))) = (1::'a)
  proof -
    let ?f=λk. (if k = a then 1::'a else if k = b then 0::'a else if b = k then 1::'a else (0::'a)) * (if k = a then 1::'a else (0::'a))
    have univ-rw: UNIV = (UNIV-{a}) ∪ {a} by auto
    have setsum ?f UNIV = setsum ?f ((UNIV-{a}) ∪ {a}) using univ-rw by auto
    also have ... = setsum ?f (UNIV-{a}) + setsum ?f {a} by (rule setsum-Un-disjoint, auto)
    also have ... = setsum ?f {a} using b-not-a by simp
    finally show ?thesis using b-not-a by auto
  qed
next
  fix t
  assume t-not-a: t ≠ a and t-not-b: t ≠ b
  show (∑ k∈UNIV. (if k = a then 0::'a else if k = b then 0::'a else if t = k then 1::'a else (0::'a)) * (if k = t then 1::'a else (0::'a))) = (1::'a)
  proof -
    let ?f=λk. (if k = a then 0::'a else if k = b then 0::'a else if t = k then 1::'a else (0::'a)) * (if k = t then 1::'a else (0::'a))
    have univ-rw: UNIV = (UNIV-{t}) ∪ {t} by auto
    have setsum ?f UNIV = setsum ?f ((UNIV-{t}) ∪ {t}) using univ-rw by auto
    also have ... = setsum ?f (UNIV-{t}) + setsum ?f {t} by (rule setsum-Un-disjoint, auto)
    also have ... = setsum ?f {t} using t-not-a t-not-b by simp

```

```

also have ... = 1 using t-not-a t-not-b by simp
finally show ?thesis .
qed
next
fix s t
assume s-not-a: s ≠ a and s-not-b: s ≠ b and s-not-t: s ≠ t
show (∑ k∈UNIV. (if k = a then 0::'a else if k = b then 0::'a else if s = k then
1::'a else (0::'a)) *
(if t = a then if k = b then 1::'a else (0::'a) else if t = b then if k = a then
1::'a else (0::'a) else if k = t then 1::'a else (0::'a))) =
(0::'a)
by (rule setsum-0', auto simp add: s-not-a s-not-b s-not-t)
qed

```

Properties about *mult-column*

```

lemma mult-column-mat-1: A ** mult-column (mat 1) a q = mult-column A a q
proof (unfold matrix-matrix-mult-def, unfold mult-column-def, vector, auto)
fix i
show (∑ k∈UNIV. A $ i $ k * (mat (1::'a) $ k $ a * q)) = A $ i $ a * q
proof -
let ?f=λk. A $ i $ k * (mat (1::'a) $ k $ a * q)
have univ-rw:UNIV = (UNIV-{a}) ∪ {a} by auto
have setsum ?f UNIV = setsum ?f ((UNIV-{a}) ∪ {a}) using univ-rw by
auto
also have ... = setsum ?f (UNIV-{a}) + setsum ?f {a} by (rule setsum-Un-disjoint,
auto)
also have ... = setsum ?f {a} unfolding mat-def by auto
also have ... = A $ i $ a * q unfolding mat-def by auto
finally show ?thesis .
qed
fix j
show (∑ k∈UNIV. A $ i $ k * mat (1::'a) $ k $ j) = A $ i $ j
proof -
let ?f=λk. A $ i $ k * mat (1::'a) $ k $ j
have univ-rw:UNIV = (UNIV-{j}) ∪ {j} by auto
have setsum ?f UNIV = setsum ?f ((UNIV-{j}) ∪ {j}) using univ-rw by
auto
also have ... = setsum ?f (UNIV-{j}) + setsum ?f {j} by (rule setsum-Un-disjoint,
auto)
also have ... = setsum ?f {j} unfolding mat-def by auto
also have ... = A $ i $ j unfolding mat-def by auto
finally show ?thesis .
qed
qed

```

lemma invertible-mult-column:

```

assumes qk: q*k=1 and kq: k*q=1
shows invertible (mult-column (mat 1) a q)
proof (unfold invertible-def, rule exI[of - mult-column (mat 1) a k], rule conjI)

```

```

show mult-column (mat 1) a q ** mult-column (mat 1) a k = mat 1
proof (unfold matrix-matrix-mult-def, vector, clarify, unfold mult-column-def,
vector, unfold mat-1-fun, auto)
  fix t
  show ( $\sum_{ka \in UNIV}.$  (if  $ka = a$  then (if  $t = ka$  then  $1::'a$  else  $(0::'a)$ ) *  $q$  else
if  $t = ka$  then  $1::'a$  else  $(0::'a)$ ) *
  (if  $t = a$  then (if  $ka = t$  then  $1::'a$  else  $(0::'a)$ ) *  $k$  else if  $ka = t$  then  $1::'a$ 
else  $(0::'a)$ ) =
   $(1::'a)$ )
proof -
  let ?f =  $\lambda ka.$  (if  $ka = a$  then (if  $t = ka$  then  $1::'a$  else  $(0::'a)$ ) *  $q$  else if  $t =$ 
 $ka$  then  $1::'a$  else  $(0::'a)$ ) *
  (if  $t = a$  then (if  $ka = t$  then  $1::'a$  else  $(0::'a)$ ) *  $k$  else if  $ka = t$  then  $1::'a$ 
else  $(0::'a)$ )
  have univ-rw:  $UNIV = (UNIV - \{t\}) \cup \{t\}$  by auto
  have setsum ?f  $UNIV = \text{setsum } ?f ((UNIV - \{t\}) \cup \{t\})$  using univ-rw by
auto
  also have ... = setsum ?f  $(UNIV - \{t\}) + \text{setsum } ?f \{t\}$  by (rule setsum-Un-disjoint,
auto)
  also have ... = setsum ?f  $\{t\}$  by auto
  also have ... = 1 using qk by auto
  finally show ?thesis .
qed
fix s
assume s-not-t:  $s \neq t$ 
show ( $\sum_{ka \in UNIV}.$  (if  $ka = a$  then (if  $s = ka$  then  $1::'a$  else  $(0::'a)$ ) *  $q$  else
if  $s = ka$  then  $1::'a$  else  $(0::'a)$ ) *
  (if  $t = a$  then (if  $ka = t$  then  $1::'a$  else  $(0::'a)$ ) *  $k$  else if  $ka = t$  then  $1::'a$ 
else  $(0::'a)$ ) =
   $(0::'a)$ )
  apply (rule setsum-0') using s-not-t by auto
qed
show mult-column (mat  $(1::'a)$ ) a k ** mult-column (mat  $(1::'a)$ ) a q = mat
 $(1::'a)$ 
proof (unfold matrix-matrix-mult-def, vector, clarify, unfold mult-column-def,
vector, unfold mat-1-fun, auto)
  fix t
  show ( $\sum_{ka \in UNIV}.$  (if  $ka = a$  then (if  $t = ka$  then  $1::'a$  else  $(0::'a)$ ) *  $k$  else
if  $t = ka$  then  $1::'a$  else  $(0::'a)$ ) *
  (if  $t = a$  then (if  $ka = t$  then  $1::'a$  else  $(0::'a)$ ) *  $q$  else if  $ka = t$  then  $1::'a$ 
else  $(0::'a)$ ) =
   $(1::'a)$ )
proof -
  let ?f =  $\lambda ka.$  (if  $ka = a$  then (if  $t = ka$  then  $1::'a$  else  $(0::'a)$ ) *  $k$  else if  $t =$ 
 $ka$  then  $1::'a$  else  $(0::'a)$ ) *
  (if  $t = a$  then (if  $ka = t$  then  $1::'a$  else  $(0::'a)$ ) *  $q$  else if  $ka = t$  then  $1::'a$ 
else  $(0::'a)$ )
  have univ-rw:  $UNIV = (UNIV - \{t\}) \cup \{t\}$  by auto
  have setsum ?f  $UNIV = \text{setsum } ?f ((UNIV - \{t\}) \cup \{t\})$  using univ-rw by
auto

```

```

also have ... = setsum ?f (UNIV - {t}) + setsum ?f {t} by (rule setsum-Un-disjoint,
auto)
  also have ... = setsum ?f {t} by auto
  also have ... = 1 using kq by auto
  finally show ?thesis .
qed
fix s assume s-not-t: s ≠ t
show (∑ ka ∈ UNIV. (if ka = a then (if s = ka then 1::'a else (0::'a)) * k else
if s = ka then 1::'a else (0::'a)) *
(if t = a then (if ka = t then 1::'a else (0::'a)) * q else if ka = t then 1::'a
else (0::'a))) = 0
  apply (rule setsum-0') using s-not-t by auto
qed
qed

corollary invertible-mult-column':
assumes q-not-zero: q ≠ 0
shows invertible (mult-column (mat (1::'a::{field}))) a q
by (simp add: invertible-mult-column[of q inverse q] q-not-zero)

```

Properties about *column-add*

```

lemma column-add-mat-1: A ** column-add (mat 1) a b q = column-add A a b q
proof (unfold matrix-matrix-mult-def,
       unfold column-add-def, vector, auto)
fix i
let ?f=λk. A $ i $ k * (mat (1::'a) $ k $ a + mat (1::'a) $ k $ b * q)
show setsum ?f UNIV = A $ i $ a + A $ i $ b * q
proof (cases a=b)
  case True
  have univ-rw: UNIV = (UNIV - {a}) ∪ {a} by auto
  have setsum ?f UNIV = setsum ?f ((UNIV - {a}) ∪ {a}) using univ-rw by
auto
  also have ... = setsum ?f (UNIV - {a}) + setsum ?f {a} by (rule setsum-Un-disjoint,
auto)
  also have ... = setsum ?f {a} unfolding mat-def True by auto
  also have ... = ?f a by auto
  also have ... = A $ i $ a + A $ i $ b * q using True unfolding mat-1-fun
using distrib-left[of A $ i $ b 1 q] by auto
  finally show ?thesis .
next
  case False
  have univ-rw: UNIV = {a} ∪ ({b} ∪ (UNIV - {a} - {b})) by auto
  have setsum-rw: setsum ?f ({b} ∪ (UNIV - {a} - {b})) = setsum ?f {b} +
setsum ?f (UNIV - {a} - {b}) by (rule setsum-Un-disjoint, auto simp add:
False)
  have setsum ?f UNIV = setsum ?f ({a} ∪ ({b} ∪ (UNIV - {a} - {b})))
using univ-rw by simp
  also have ... = setsum ?f {a} + setsum ?f ({b} ∪ (UNIV - {a} - {b})) by
(rule setsum-Un-disjoint, auto simp add: False)

```

```

also have ... = setsum ?f {a} + setsum ?f {b} + setsum ?f (UNIV - {a} - {b}) unfolding setsum-rw ab-semigroup-add-class.add-ac(1)[symmetric] ..
also have ... = setsum ?f {a} + setsum ?f {b} unfolding mat-def by auto

also have ... = A $ i $ a + A $ i $ b * q using False unfolding mat-def by simp
finally show ?thesis .
qed
fix j
assume j-noteq-a: j ≠ a
show (∑ k ∈ UNIV. A $ i $ k * mat (1::'a) $ k $ j) = A $ i $ j
proof -
let ?f=λk. A $ i $ k * mat (1::'a) $ k $ j
have univ-rw: UNIV = (UNIV - {j}) ∪ {j} by auto
have setsum ?f UNIV = setsum ?f ((UNIV - {j}) ∪ {j}) using univ-rw by auto
also have ... = setsum ?f (UNIV - {j}) + setsum ?f {j} by (rule setsum-Un-disjoint, auto)
also have ... = setsum ?f {j} unfolding mat-def by auto
also have ... = A $ i $ j unfolding mat-def by simp
finally show ?thesis .
qed
qed

```

```

lemma invertible-column-add:
assumes a-noteq-b: a ≠ b
shows invertible (column-add (mat (1::'a::{ring-1}))) a b q)
proof (unfold invertible-def, rule exI[of _ (column-add (mat 1) a b (-q))], rule conjI)
show column-add (mat (1::'a)) a b q ** column-add (mat (1::'a)) a b (- q) = mat (1::'a) using a-noteq-b
proof (unfold matrix-matrix-mult-def, vector, clarify, unfold column-add-def, vector, unfold mat-1-fun, auto)
show (∑ k ∈ UNIV. (if k = a then (0::'a) + (1::'a) * q else if b = k then 1::'a else (0::'a)) * (if k = b then 1::'a else (0::'a))) = (1::'a)
proof -
let ?f=λk. (if k = a then (0::'a) + (1::'a) * q else if b = k then 1::'a else (0::'a)) * (if k = b then 1::'a else (0::'a))
have univ-rw: UNIV = (UNIV - {b}) ∪ {b} by auto
have setsum ?f UNIV = setsum ?f ((UNIV - {b}) ∪ {b}) using univ-rw by auto
also have ... = setsum ?f (UNIV - {b}) + setsum ?f {b} by (rule setsum-Un-disjoint, auto)
also have ... = setsum ?f {b} by auto
also have ... = 1 using a-noteq-b by simp
finally show ?thesis .
qed
show (∑ k ∈ UNIV. (if k = a then (1::'a) + (0::'a) * q else if a = k then 1::'a

```

```

else (0::'a)) * ((if k = a then 1::'a else (0::'a)) + - ((if k = b then 1::'a else
(0::'a)) * q))) =
(1::'a)
proof -
  let ?f=λk. (if k = a then (1::'a) + (0::'a) * q else if a = k then 1::'a else
(0::'a)) * ((if k = a then 1::'a else (0::'a)) + - ((if k = b then 1::'a else (0::'a))
* q)))
  have univ-rw:UNIV = (UNIV-{a}) ∪ {a} by auto
  have setsum ?f UNIV = setsum ?f ((UNIV-{a}) ∪ {a}) using univ-rw by
auto
  also have ... = setsum ?f (UNIV-{a}) + setsum ?f {a} by (rule setsum-Un-disjoint,
auto)
  also have ... = setsum ?f {a} by auto
  also have ... = 1 using a-noteq-b by simp
  finally show ?thesis .
qed
fix i j
assume i-not-b: i ≠ b and i-not-a: i ≠ a and i-not-j: i ≠ j
show (∑ k∈UNIV. (if k = a then (0::'a) + (0::'a) * q else if i = k then 1::'a
else (0::'a)) *
(if j = a then (if k = a then 1::'a else (0::'a)) + (if k = b then 1::'a else
(0::'a)) * - q else if k = j then 1::'a else (0::'a))) = (0::'a)
  by (rule setsum-0', auto simp add: i-not-b i-not-a i-not-j)
next
  fix j
  assume a-not-j: a≠j
  show (∑ k∈UNIV. (if k = a then (1::'a) + (0::'a) * q else if a = k then 1::'a
else (0::'a)) * (if k = j then 1::'a else (0::'a))) = (0::'a)
  apply (rule setsum-0') using a-not-j a-noteq-b by auto
next
  fix j
  assume j-not-b: j ≠ b and j-not-a: j ≠ a
  show (∑ k∈UNIV. (if k = a then (0::'a) + (0::'a) * q else if j = k then 1::'a
else (0::'a)) * (if k = j then 1::'a else (0::'a))) = (1::'a)
  proof -
    let ?f=λk. (if k = a then (0::'a) + (0::'a) * q else if j = k then 1::'a else
(0::'a)) * (if k = j then 1::'a else (0::'a))
    have univ-rw:UNIV = (UNIV-{j}) ∪ {j} by auto
    have setsum ?f UNIV = setsum ?f ((UNIV-{j}) ∪ {j}) using univ-rw by
auto
    also have ... = setsum ?f (UNIV-{j}) + setsum ?f {j} by (rule setsum-Un-disjoint,
auto)
    also have ... = setsum ?f {j} using j-not-b j-not-a by auto
    also have ... = 1 using j-not-b j-not-a by auto
    finally show ?thesis .
qed
next
  fix j
  assume b-not-j: b ≠ j

```

```

show ( $\sum k \in UNIV. (if k = a then 0 + 1 * q else if b = k then 1 else 0) *$ 
 $(if j = a then (if k = a then 1 else 0) + (if k = b then 1 else 0) * - q else if$ 
 $k = j then 1 else 0)) = 0$ 
proof (cases j=a)
case False
show ?thesis by (rule setsum-0', auto simp add: False b-not-j)
next
case True — This case is different from the other cases
let ?f= $\lambda k. (if k = a then 0 + 1 * q else if b = k then 1 else 0) *$ 
 $(if j = a then (if k = a then 1 else 0) + (if k = b then 1 else 0) * - q else$ 
 $if k = j then 1 else 0)$ 
have univ-eq:  $UNIV = ((UNIV - \{a\} - \{b\}) \cup (\{b\} \cup \{a\}))$  by auto
have setsum-a:  $setsum ?f \{a\} = q$  unfolding True using b-not-j using
a-noteq-b by auto
have setsum-b:  $setsum ?f \{b\} = -q$  unfolding True using b-not-j using
a-noteq-b by auto
have setsum-rest:  $setsum ?f (UNIV - \{a\} - \{b\}) = 0$  by (rule setsum-0',
auto simp add: True b-not-j a-noteq-b)
have setsum ?f UNIV =  $setsum ?f ((UNIV - \{a\} - \{b\}) \cup (\{b\} \cup \{a\}))$ 
using univ-eq by simp
also have ... =  $setsum ?f (UNIV - \{a\} - \{b\}) + setsum ?f (\{b\} \cup \{a\})$ 
by (rule setsum-Un-disjoint, auto)
also have ... =  $setsum ?f (UNIV - \{a\} - \{b\}) + setsum ?f \{b\} + setsum$ 
 $?f \{a\}$  by (auto simp add: setsum-Un-disjoint a-noteq-b)
also have ... = 0 unfolding setsum-a setsum-b setsum-rest by simp
finally show ?thesis .
qed
qed
next
show column-add (mat (1::'a)) a b (- q) ** column-add (mat (1::'a)) a b q =
mat (1::'a) using a-noteq-b
proof (unfold matrix-matrix-mult-def, vector, clarify, unfold column-add-def,
vector, unfold mat-1-fun, auto)
show ( $\sum k \in UNIV. (if k = a then (0::'a) + (1::'a) * - q else if b = k then$ 
 $1::'a else (0::'a)) * (if k = b then 1::'a else (0::'a)) = (1::'a)$ )
proof -
let ?f= $\lambda k. (if k = a then (0::'a) + (1::'a) * - q else if b = k then 1::'a else$ 
 $(0::'a)) * (if k = b then 1::'a else (0::'a))$ 
have univ-rw:  $UNIV = (UNIV - \{b\}) \cup \{b\}$  by auto
have setsum ?f UNIV =  $setsum ?f ((UNIV - \{b\}) \cup \{b\})$  using univ-rw by
auto
also have ... =  $setsum ?f (UNIV - \{b\}) + setsum ?f \{b\}$  by (rule setsum-Un-disjoint,
auto)
also have ... =  $setsum ?f \{b\}$  by auto
also have ... = 1 using a-noteq-b by auto
finally show ?thesis .
qed
next
show ( $\sum k \in UNIV. (if k = a then (1::'a) + (0::'a) * - q else if a = k then$ 

```

```


$$1::'a \text{ else } (0::'a)) * ((\text{if } k = a \text{ then } 1::'a \text{ else } (0::'a)) + (\text{if } k = b \text{ then } 1::'a \text{ else } (0::'a)) * q)) =$$


$$(1::'a)$$

proof -

$$\text{let } ?f = \lambda k. (\text{if } k = a \text{ then } (1::'a) + (0::'a) * - q \text{ else if } a = k \text{ then } 1::'a \text{ else } (0::'a)) * ((\text{if } k = a \text{ then } 1::'a \text{ else } (0::'a)) + (\text{if } k = b \text{ then } 1::'a \text{ else } (0::'a)) * q)$$

have univ-rw: UNIV = ( $\text{UNIV} - \{a\}$ )  $\cup \{a\}$  by auto
have setsum ?f UNIV = setsum ?f ( $(\text{UNIV} - \{a\}) \cup \{a\}$ ) using univ-rw by
auto
also have ... = setsum ?f ( $\text{UNIV} - \{a\}$ ) + setsum ?f  $\{a\}$  by (rule setsum-Un-disjoint,
auto)
also have ... = setsum ?f  $\{a\}$  by auto
also have ... = 1 using a-noteq-b by auto
finally show ?thesis .
qed
next
fix j
assume a-not-j:  $a \neq j$  show ( $\sum k \in \text{UNIV}. (\text{if } k = a \text{ then } (1::'a) + (0::'a) * - q \text{ else if } a = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = j \text{ then } 1::'a \text{ else } (0::'a))) = (0::'a)$ 
apply (rule setsum-0') using a-not-j by auto
next
fix j
assume j-not-b:  $j \neq b$  and j-not-a:  $j \neq a$ 
show ( $\sum k \in \text{UNIV}. (\text{if } k = a \text{ then } (0::'a) + (0::'a) * - q \text{ else if } j = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = j \text{ then } 1::'a \text{ else } (0::'a))) = (1::'a)$ 
proof -

$$\text{let } ?f = \lambda k. (\text{if } k = a \text{ then } (0::'a) + (0::'a) * - q \text{ else if } j = k \text{ then } 1::'a \text{ else } (0::'a)) * (\text{if } k = j \text{ then } 1::'a \text{ else } (0::'a))$$

have univ-rw: UNIV = ( $\text{UNIV} - \{j\}$ )  $\cup \{j\}$  by auto
have setsum ?f UNIV = setsum ?f ( $(\text{UNIV} - \{j\}) \cup \{j\}$ ) using univ-rw by
auto
also have ... = setsum ?f ( $\text{UNIV} - \{j\}$ ) + setsum ?f  $\{j\}$  by (rule setsum-Un-disjoint,
auto)
also have ... = setsum ?f  $\{j\}$  by auto
also have ... = 1 using a-noteq-b j-not-b j-not-a by auto
finally show ?thesis .
qed
next
fix i j
assume i-not-b:  $i \neq b$  and i-not-a:  $i \neq a$  and i-not-j:  $i \neq j$ 
show ( $\sum k \in \text{UNIV}. (\text{if } k = a \text{ then } (0::'a) + (0::'a) * - q \text{ else if } i = k \text{ then } 1::'a \text{ else } (0::'a)) *$ 

$$(\text{if } j = a \text{ then } (\text{if } k = a \text{ then } 1::'a \text{ else } (0::'a)) + (\text{if } k = b \text{ then } 1::'a \text{ else } (0::'a)) * q \text{ else if } k = j \text{ then } 1::'a \text{ else } (0::'a))) = (0::'a)$$

by (rule setsum-0', auto simp add: i-not-b i-not-a i-not-j)
next
fix j
assume b-not-j:  $b \neq j$ 

```

```

show ( $\sum k \in \text{UNIV} . (\text{if } k = a \text{ then } (0::'a) + (1::'a) * - q \text{ else if } b = k \text{ then }$ 
 $1::'a \text{ else } (0::'a)) *$ 
 $(\text{if } j = a \text{ then } (\text{if } k = a \text{ then } 1::'a \text{ else } (0::'a)) + (\text{if } k = b \text{ then } 1::'a \text{ else }$ 
 $(0::'a)) * q \text{ else if } k = j \text{ then } 1::'a \text{ else } (0::'a))) = 0$ 
proof (cases  $j=a$ )
case False
show ?thesis by (rule setsum-0', auto simp add: False b-not-j)
next
case True — This case is different from the other cases
let  $?f = \lambda k . (\text{if } k = a \text{ then } (0::'a) + (1::'a) * - q \text{ else if } b = k \text{ then } 1::'a \text{ else }$ 
 $(0::'a)) *$ 
 $(\text{if } j = a \text{ then } (\text{if } k = a \text{ then } 1::'a \text{ else } (0::'a)) + (\text{if } k = b \text{ then } 1::'a \text{ else }$ 
 $(0::'a)) * q \text{ else if } k = j \text{ then } 1::'a \text{ else } (0::'a))$ 
have univ-eq:  $\text{UNIV} = ((\text{UNIV} - \{a\}) - \{b\}) \cup (\{b\} \cup \{a\})$  by auto
have setsum-a: setsum  $?f \{a\} = -q$  unfolding True using b-not-j using
a-noteq-b by auto
have setsum-b: setsum  $?f \{b\} = q$  unfolding True using b-not-j using
a-noteq-b by auto
have setsum-rest: setsum  $?f (\text{UNIV} - \{a\} - \{b\}) = 0$  by (rule setsum-0',
auto simp add: True b-not-j a-noteq-b)
have setsum  $?f \text{UNIV} = \text{setsum} ?f ((\text{UNIV} - \{a\}) - \{b\}) \cup (\{b\} \cup \{a\})$ 
using univ-eq by simp
also have ... = setsum  $?f (\text{UNIV} - \{a\} - \{b\}) + \text{setsum} ?f (\{b\} \cup \{a\})$ 
by (rule setsum-Un-disjoint, auto)
also have ... = setsum  $?f (\text{UNIV} - \{a\} - \{b\}) + \text{setsum} ?f \{b\} + \text{setsum}$ 
 $?f \{a\}$  by (auto simp add: setsum-Un-disjoint a-noteq-b)
also have ... = 0 unfolding setsum-a setsum-b setsum-rest by simp
finally show ?thesis .
qed
qed
qed

```

Relationships between *interchange-rows* and *interchange-columns*

```

lemma interchange-rows-transpose:
shows interchange-rows (transpose A)  $a b = \text{transpose} (\text{interchange-columns} A$ 
 $a b)$ 
unfolding interchange-rows-def interchange-columns-def transpose-def by vector

lemma interchange-rows-transpose':
shows interchange-rows  $A a b = \text{transpose} (\text{interchange-columns} (\text{transpose} A)$ 
 $a b)$ 
unfolding interchange-rows-def interchange-columns-def transpose-def by vector

lemma interchange-columns-transpose:
shows interchange-columns (transpose A)  $a b = \text{transpose} (\text{interchange-rows} A$ 
 $a b)$ 
unfolding interchange-rows-def interchange-columns-def transpose-def by vector

lemma interchange-columns-transpose':

```

**shows** *interchange-columns*  $A \ a \ b = transpose (interchange-rows (transpose A) a \ b)$

**unfolding** *interchange-rows-def* *interchange-columns-def* *transpose-def* **by** *vector*

Code equations for *interchange-rows*  $?A \ ?a \ ?b = (\chi i j. if i = ?a then ?A \$ ?b \$ j else if i = ?b then ?A \$ ?a \$ j else ?A \$ i \$ j)$ , *interchange-columns*  $?A \ ?n \ ?m = (\chi i j. if j = ?n then ?A \$ i \$ ?m else if j = ?m then ?A \$ i \$ ?n else ?A \$ i \$ j)$ , *row-add*  $?A \ ?a \ ?b \ ?q = (\chi i j. if i = ?a then ?A \$ ?a \$ j + ?q * ?A \$ ?b \$ j else ?A \$ i \$ j)$ , *column-add*  $?A \ ?n \ ?m \ ?q = (\chi i j. if j = ?n then ?A \$ i \$ ?n + ?A \$ i \$ ?m * ?q else ?A \$ i \$ j)$ , *mult-row*  $?A \ ?a \ ?q = (\chi i j. if i = ?a then ?q * ?A \$ ?a \$ j else ?A \$ i \$ j)$  and *mult-column*  $?A \ ?n \ ?q = (\chi i j. if j = ?n then ?A \$ i \$ j * ?q else ?A \$ i \$ j)$ :

**definition** *interchange-rows-row*

**where** *interchange-rows-row*  $A \ a \ b \ i = vec-lambda (\%j. if i = a then A \$ b \$ j else if i = b then A \$ a \$ j else A \$ i \$ j)$

**lemma** *interchange-rows-code* [code abstract]:

*vec-nth* (*interchange-rows-row*  $A \ a \ b \ i$ ) =  $(\%j. if i = a then A \$ b \$ j else if i = b then A \$ a \$ j else A \$ i \$ j)$

**unfolding** *interchange-rows-row-def* **by** *auto*

**lemma** *interchange-rows-code-nth* [code abstract]: *vec-nth* (*interchange-rows*  $A \ a \ b$ ) = *interchange-rows-row*  $A \ a \ b$

**unfolding** *interchange-rows-def* **unfolding** *interchange-rows-row-def[abs-def]* **by** *auto*

**definition** *interchange-columns-row*

**where** *interchange-columns-row*  $A \ n \ m \ i = vec-lambda (\%j. if j = n then A \$ i \$ m else if j = m then A \$ i \$ n else A \$ i \$ j)$

**lemma** *interchange-columns-code* [code abstract]:

*vec-nth* (*interchange-columns-row*  $A \ n \ m \ i$ ) =  $(\%j. if j = n then A \$ i \$ m else if j = m then A \$ i \$ n else A \$ i \$ j)$

**unfolding** *interchange-columns-row-def* **by** *auto*

**lemma** *interchange-columns-code-nth* [code abstract]: *vec-nth* (*interchange-columns*  $A \ a \ b$ ) = *interchange-columns-row*  $A \ a \ b$

**unfolding** *interchange-columns-def* **unfolding** *interchange-columns-row-def[abs-def]* **by** *auto*

**definition** *row-add-row*

**where** *row-add-row*  $A \ a \ b \ q \ i = vec-lambda (\%j. if i = a then A \$ a \$ j + q * A \$ b \$ j else A \$ i \$ j)$

**lemma** *row-add-code* [code abstract]:

*vec-nth* (*row-add-row*  $A \ a \ b \ q \ i$ ) =  $(\%j. if i = a then A \$ a \$ j + q * A \$ b \$ j else A \$ i \$ j)$

```

unfolding row-add-row-def by auto

lemma row-add-code-nth [code abstract]: vec-nth (row-add A a b q) = row-add-row
A a b q
unfoldng row-add-def unfoldng row-add-row-def[abs-def]
by auto

definition column-add-row
where column-add-row A n m q i = vec-lambda (%j. if j = n then A $ i $ n +
A $ i $ m * q else A $ i $ j)

lemma column-add-code [code abstract]:
vec-nth (column-add-row A n m q i) = (%j. if j = n then A $ i $ n + A $ i $ m *
q else A $ i $ j)
unfoldng column-add-row-def by auto

lemma column-add-code-nth [code abstract]: vec-nth (column-add A a b q) = column-add-row
A a b q
unfoldng column-add-def unfoldng column-add-row-def[abs-def]
by auto

definition mult-row-row
where mult-row-row A a q i = vec-lambda (%j. if i = a then q * A $ a $ j else
A $ i $ j)

lemma mult-row-code [code abstract]:
vec-nth (mult-row-row A a q i) = (%j. if i = a then q * A $ a $ j else A $ i $ j)
unfoldng mult-row-row-def by auto

lemma mult-row-code-nth [code abstract]: vec-nth (mult-row A a q) = mult-row-row
A a q
unfoldng mult-row-def unfoldng mult-row-row-def[abs-def]
by auto

definition mult-column-row
where mult-column-row A n q i = vec-lambda (%j. if j = n then A $ i $ j * q
else A $ i $ j)

lemma mult-column-code [code abstract]:
vec-nth (mult-column-row A n q i) = (%j. if j = n then A $ i $ j * q else A $ i
$ j)
unfoldng mult-column-row-def by auto

lemma mult-column-code-nth [code abstract]: vec-nth (mult-column A a q) = mult-column-row
A a q
unfoldng mult-column-def unfoldng mult-column-row-def[abs-def]
by auto

```

Definitions of row space, column space and rank

```

definition col-space :: 'a::{real-vector} ^'n ^'m=>('a ^'m) set
  where col-space A = span (columns A)

definition row-space :: 'a::{real-vector} ^'n ^'m=>('a ^'n) set
  where row-space A = span (rows A)

definition row-rank :: 'a::{real-vector} ^'n ^'m=>nat
  where row-rank A = dim (row-space A)

definition col-rank :: 'a::{real-vector} ^'n ^'m=>nat
  where col-rank A = dim (col-space A)

definition rank :: real ^'n ^'m=>nat
  where rank A = row-rank A

lemma matrix-vmult-column-sum:
  fixes A::real ^'n ^'m
  shows  $\exists f. A *v x = \text{setsum } (\lambda y. f y *_R y) (\text{columns } A)$ 
proof (rule exI[of -  $\lambda y. \text{setsum } (\lambda i. x \$ i) \{i. y = \text{column } i A\}$ ])
  let ?f= $\lambda y. \text{setsum } (\lambda i. x \$ i) \{i. y = \text{column } i A\}$ 
  let ?g= $(\lambda y. \{i. y = \text{column } i (A)\})$ 
  have inj: inj-on ?g (columns (A)) unfolding inj-on-def unfolding columns-def
  by auto
  have union-univ:  $\bigcup (\{g(\text{column } i A) \mid i \in \text{UNIV}\}) = \text{UNIV}$  unfolding columns-def by
  auto
  have A *v x = ( $\sum_{i \in \text{UNIV}} x \$ i *s \text{column } i A$ ) unfolding matrix-mult-vsum
  ..
  also have ... = setsum ( $\lambda i. x \$ i *s \text{column } i A$ ) ( $\bigcup (\{g(\text{column } i A) \mid i \in \text{UNIV}\})$ ) unfolding
  union-univ ..
  also have ... = setsum (setsum (( $\lambda i. x \$ i *s \text{column } i A$ ))) ( $\{g(\text{column } i A) \mid i \in \text{UNIV}\}$ )
  by (rule setsum-Union-disjoint, auto)
  also have ... = setsum ((setsum (( $\lambda i. x \$ i *s \text{column } i A$ )))  $\circ$  ?g) (columns A) by
  (rule setsum-reindex, simp add: inj)
  also have ... = setsum ( $\lambda y. ?f y *_R y$ ) (columns A)
  proof (rule setsum-cong2, unfold o-def)
  fix xa
  have setsum ( $\lambda i. x \$ i *s \text{column } i A$ )  $\{i. xa = \text{column } i A\} = \text{setsum } (\lambda i. x$ 
   $\$ i *s xa) \{i. xa = \text{column } i A\}$  by simp
  also have ... = setsum ( $\lambda i. x \$ i *_R xa$ )  $\{i. xa = \text{column } i A\}$  unfolding
  scalar-mult-eq-scaleR ..
  also have ... = setsum ( $\lambda i. x \$ i$ )  $\{i. xa = \text{column } i A\} *_R xa$  using
  scaleR-setsum-left[of ( $\lambda i. x \$ i$ )  $\{i. xa = \text{column } i A\} xa$ ] ..
  finally show ( $\sum_{i \in \text{UNIV}} x \$ i *s \text{column } i A$ ) = ( $\sum_{i \in \text{UNIV}} x \$ i$ )  $*_R xa$  .
  qed
  finally show A *v x = ( $\sum_{y \in \text{columns } A} (\sum_{i \in \text{UNIV}} y = \text{column } i A. x \$ i) *_R y$ ) .
qed

lemma row-space-eq-col-space-transpose:

```

```

fixes A::'a::{real-vector, semiring-1} ^'columns ^'rows
shows row-space A = col-space (transpose A)
unfolding col-space-def row-space-def columns-transpose[of A] ..

lemma col-space-eq:
fixes A::real ^'m ^'n
shows col-space A = Dim-Formula.col-space A
proof (unfold col-space-def col-space-eq span-explicit, rule)
show {y. ∃ x. A *v x = y} ⊆ {y. ∃ S u. finite S ∧ S ⊆ columns A ∧ (∑ v∈S. u v *R v) = y}
proof (rule)
fix y assume y: y ∈ {y. ∃ x. A *v x = y}
obtain x where x:A *v x = y using y by blast
obtain f where setsum: A *v x = setsum (λy. f y *R y) (columns A) using
matrix-vmult-column-sum by auto
have finite-cols: finite (columns A)
proof –
def f==λi. column i A
show ?thesis unfolding columns-def using finite-Atleast-Atmost-nat[of f]
unfolding f-def by simp
qed
show y ∈ {y. ∃ S u. finite S ∧ S ⊆ columns A ∧ (∑ v∈S. u v *R v) = y}
by (rule, rule exI[of - columns A], auto, rule finite-cols, rule exI[of - f], metis
x setsum)
qed
next
show {y. ∃ S u. finite S ∧ S ⊆ columns A ∧ (∑ v∈S. u v *R v) = y} ⊆ {y. ∃ x.
A *v x = y}
proof (rule, auto)
fix S and u::(real, 'n) vec ⇒ real
assume finite-S: finite S and S-in-cols: S ⊆ columns A
let ?f=λx. if x ∈ S then u x else 0
let ?x=(χ i. if column i A ∈ S then (inverse (real (card {a. column i A=column
a A})))* u (column i A) else 0)
show ∃ x. A *v x = (∑ v∈S. u v *R v)
proof (unfold matrix-mult-vsum, rule exI[of - ?x], simp)
let ?g=λy. {i. y=column i A}
have inj: inj-on ?g (columns A) unfolding inj-on-def unfolding columns-def
by auto
have union-univ: ∪ (?g'(columns A)) = UNIV unfolding columns-def by
auto
have setsum (λi.(if column i A ∈ S then inverse (real (card {a. column i A
= column a A})))* u (column i A) else 0)*s column i A) UNIV
= setsum (λi.(if column i A ∈ S then inverse (real (card {a. column i A =
column a A})))* u (column i A) else 0)*s column i A) (∪ (?g'(columns A)))
unfolding union-univ ..
also have ... = setsum (setsum (λi.(if column i A ∈ S then inverse (real
(card {a. column i A = column a A})))* u (column i A) else 0)*s column i A))
(?g'(columns A))

```

```

by (rule setsum-Union-disjoint, auto)
also have ... = setsum ((setsum ( $\lambda i.$ (if column  $i A \in S$  then inverse (real (card { $a.$  column  $i A =$  column  $a A\})) *  $u$  (column  $i A$ ) else 0) * $s$  column  $i A\)) ) o
?g)
    (columns  $A$ ) by (rule setsum-reindex, simp add: inj)
also have ... = setsum ( $\lambda y.$  ? $f y *_R y$ ) (columns  $A$ )
proof (rule setsum-cong2, auto)
fix  $x$ 
assume  $x$ -in-cols:  $x \in$  columns  $A$  and  $x$ -notin- $S$ :  $x \notin S$ 
show ( $\sum i | x =$  column  $i A$ . (if column  $i A \in S$  then (inverse (real (card { $a.$  column  $i A =$  column  $a A\})) *  $u$  (column  $i A$ ) else 0) * $s$  column  $i A\)) = 0
apply (rule setsum-0') using  $x$ -notin- $S$  by auto
next
fix  $x$ 
assume  $x$ -in-cols:  $x \in$  columns  $A$  and  $x$ -in- $S$ :  $x \in S$ 
have setsum ( $\lambda i.$  (if column  $i A \in S$  then (inverse (real (card { $a.$  column  $i A =$  column  $a A\})) *  $u$  (column  $i A$ ) else 0) * $s$  column  $i A\)$  { $i.$   $x =$  column  $i A\}$ 
=
setsum ( $\lambda i.$  (inverse (real (card { $a.$  column  $i A =$  column  $a A\})) *  $u$  (column  $i A\)$  * $s$  column  $i A\)$  { $i.$   $x =$  column  $i A\}$  apply (rule setsum-cong2) using  $x$ -in- $S$  by simp
also have ... = setsum ( $\lambda i.$  (inverse (real (card { $a.$   $x =$  column  $a A\})) *  $u x * s x\)$  { $i.$   $x =$  column  $i A\}$  by auto
also have ... = of-nat (card { $i.$   $x =$  column  $i A\}) * (inverse (real (card { $a.$   $x =$  column  $a A\})) *  $u x * s x$ ) unfolding setsum-constant ..
also have ... = of-nat (card { $i.$   $x =$  column  $i A\}) * (inverse (real (card { $a.$   $x =$  column  $a A\})) * $s$  ( $u x * s x\)$ )
unfolding vector-smult-assoc [of inverse (real (card { $a.$   $x =$  column  $a A\}))  $u x x$ , symmetric] ..
also have ... = real (card { $i.$   $x =$  column  $i A\}) * $_R$  (inverse (real (card { $a.$   $x =$  column  $a A\})) * $s$  ( $u x * s x\)$ )
by (auto, metis real-of-nat-def setsum-constant setsum-constant-scaleR)
also have ... = real (card { $i.$   $x =$  column  $i A\}) * $s$  (inverse (real (card { $a.$   $x =$  column  $a A\})) * $s$  ( $u x * s x\)$ ) unfolding scalar-mult-eq-scaleR ..
also have ... = (real (card { $i.$   $x =$  column  $i A\}) * inverse (real (card { $a.$   $x =$  column  $a A\})) * $s$  ( $u x * s x\)$ ) unfolding vector-smult-assoc by auto
also have ... = 1 * $s$  ( $u x * s x\)$  apply (auto, rule right-inverse) using  $x$ -in-cols unfolding columns-def by auto
also have ... =  $u x * s x$  by auto
also have ... =  $u x * R x$  unfolding scalar-mult-eq-scaleR ..
finally show ( $\sum i | x =$  column  $i A$ . (if column  $i A \in S$  then inverse (real (card { $a.$  column  $i A =$  column  $a A\})) *  $u$  (column  $i A\)$  else 0) * $s$  column  $i A\)) =
 $u x * R x$  .
qed
also have ... = setsum ( $\lambda y.$  ? $f y *_R y$ ) ( $S \cup$  ((columns  $A$ ) -  $S$ )) apply (rule setsum-cong) using  $S$ -in-cols by auto
also have ... = setsum ( $\lambda y.$  ? $f y *_R y$ ) S + setsum ( $\lambda y.$  ? $f y *_R y$ ) ((columns  $A$ ) -  $S$ ) apply (rule setsum-Un-disjoint) using  $S$ -in-cols finite- $S$  finite-columns by auto$$$$$$$$$$$$$$$$$$$$ 
```

```

also have ... = setsum (λy. ?f y *R y) S by simp
finally show (∑ i ∈ UNIV. (if column i A ∈ S then inverse (real (card {a.
column i A = column a A})) * u (column i A) else 0) *s column i A) = (∑ v ∈ S.
u v *R v) by auto
qed
qed
qed

lemma matrix-vector-zero: A *v 0 = 0
unfolding matrix-vector-mult-def by (simp add: zero-vec-def)

lemma vector-matrix-zero: 0 v* A = 0
unfolding vector-matrix-mult-def by (simp add: zero-vec-def)

lemma vector-matrix-zero': x v* 0 = 0
unfolding vector-matrix-mult-def by (simp add: zero-vec-def)

lemma transpose-vector: x v* A = transpose A *v x
by (unfold matrix-vector-mult-def vector-matrix-mult-def transpose-def, auto)

lemma norm-mult-vec:
fixes a::(real,'b::finite) vec
shows norm (x · x)=norm x * norm x
by (metis inner-real-def norm-cauchy-schwarz-eq norm-mult)

lemma norm-equivalence:
fixes A::real^n^m
shows ((transpose A) *v (A *v x) = 0) ←→ (A *v x = 0)
proof (auto)
show transpose A *v 0 = 0 unfolding matrix-vector-zero ..
next
assume a: transpose A *v (A *v x) = 0
have eq: (x v* (transpose A)) = (A *v x)
by (metis Cartesian-Euclidean-Space.transpose-transpose transpose-vector)
have eq-0: 0 = (x v* (transpose A)) * (A *v x)
by (metis a comm-semiring-1-class.normalize-semiring-rules(7) dot-lmul-matrix
inner-eq-zero-iff inner-zero-left mult-zero-left transpose-vector)
hence 0 = norm ((x v* (transpose A)) * (A *v x)) by auto
also have ... = norm ((A *v x)*(A *v x)) unfolding eq ..
also have ... = norm ((A *v x) · (A *v x))
by (metis eq-0 a dot-lmul-matrix eq inner-zero-right norm-zero)
also have ... = norm (A *v x)^2 unfolding norm-mult-vec[of (A *v x)] power2-eq-square
..
finally show A *v x = 0
by (metis (lifting) field-power-not-zero norm-eq-0-imp)
qed

```

**lemma** combination-columns:

```

fixes A::realnm
assumes x:  $x \in \text{columns}(\text{transpose } A \otimes A)$ 
shows  $\exists f. (\sum_{y \in \text{columns}(\text{transpose } A)} f y *_R y) = x$ 
proof -
  obtain j where j:  $x = \text{column } j(\text{transpose } A \otimes A)$  using x unfolding columns-def
  by auto
  let ?g=( $\lambda y. \{i. y = \text{column } i(\text{transpose } A)\})$ 
  have inj: inj-on ?g (columns (transpose A)) unfolding inj-on-def unfolding
  columns-def by auto
  have union-univ:  $\bigcup (\{g'(columns(\text{transpose } A))\}) = \text{UNIV}$  unfolding columns-def
  by auto
  let ?f=( $\lambda y. \text{card}\{a. y = \text{column } a(\text{transpose } A)\} * A \$ (\text{SOME } a. y = \text{column } a(\text{transpose } A)) \$ j$ )
  have column j (transpose A  $\otimes A$ ) =  $(\sum_{i \in \text{UNIV}} (A\$i\$j) *_R (\text{column } i(\text{transpose } A)))$ 
    unfolding matrix-matrix-mult-def unfolding column-def by (vector, auto,
    rule setsum-cong2, auto)
  also have ... = setsum ( $\lambda i. (A\$i\$j) *_R (\text{column } i(\text{transpose } A))$ ) ( $\bigcup (\{g'(columns(\text{transpose } A))\})$ ) unfolding union-univ ..
  also have ... = setsum (setsum ( $\lambda i. (A\$i\$j) *_R (\text{column } i(\text{transpose } A))$ )) ( $?g'(columns(\text{transpose } A))$ ) by (rule setsum-Union-disjoint, auto)
  also have ... = setsum ((setsum ( $\lambda i. (A\$i\$j) *_R (\text{column } i(\text{transpose } A))$ )) o
  ?g) (columns (transpose A)) apply (rule setsum-reindex) using inj by auto
  also have ... = setsum ( $\lambda y. ?f y *_R y$ ) (columns (transpose A))
  proof (rule setsum-cong2, unfold o-def)
    fix x assume x:  $x \in \text{columns}(\text{transpose } A)$ 
    obtain b where xb:  $x = \text{column } b(\text{transpose } A)$  using x unfolding columns-def
    by auto
    have  $\forall a c. a \in \{i. x = \text{column } i(\text{transpose } A)\} \wedge c \in \{i. x = \text{column } i(\text{transpose } A)\} \longrightarrow A \$ a \$ j = A \$ c \$ j$ 
      by (unfold column-def transpose-def, auto, metis vec-lambda-inverse vec-nth)
    hence rw-b:  $\forall a. a \in \{i. x = \text{column } i(\text{transpose } A)\} \longrightarrow A \$ a \$ j = A \$ b \$ j$ 
    using xb by fast
    have Abj:  $A \$ b \$ j = A \$ (\text{SOME } a. x = \text{column } a(\text{Cartesian-Euclidean-Space.transpose } A)) \$ j$ 
      by (metis (lifting, mono-tags) xb mem-Collect-eq rw-b some-eq-ex)
    have  $(\sum_i | x = \text{column } i(\text{Cartesian-Euclidean-Space.transpose } A). A \$ i \$ j$ 
     $*_R \text{column } i(\text{Cartesian-Euclidean-Space.transpose } A))$ 
      = setsum ( $\lambda i. A \$ i \$ j *_R x$ )  $\{i. x = \text{column } i(\text{transpose } A)\}$  by auto
    also have ... =  $(\sum_{i \in \{i. x = \text{column } i(\text{transpose } A)\}} A \$ b \$ j *_R x)$  using
    rw-b by auto
    also have ... = of-nat (card  $\{i. x = \text{column } i(\text{transpose } A)\}) * (A \$ b \$ j *_R x)$ 
    unfolding setsum-constant by auto
    also have ... = (real (card  $\{i. x = \text{column } i(\text{transpose } A)\})) *_R (A \$ b \$ j *_R x)
      by (metis (no-types) real-of-nat-def setsum-constant setsum-constant-scaleR)
    also have ... = (real (card  $\{a. x = \text{column } a(\text{transpose } A)\}) * A \$ b \$ j) *_R$ 
    x by auto
    also have ... = (real (card  $\{a. x = \text{column } a(\text{transpose } A)\}) * A \$ (\text{SOME } a.$$ 
```

```

 $x = \text{column } a (\text{Cartesian-Euclidean-Space.transpose } A) \$ j) *_R x$ 
unfolding  $\text{Abj} ..$ 
finally show  $(\sum i \mid x = \text{column } i (\text{Cartesian-Euclidean-Space.transpose } A)). A$ 
 $\$ i \$ j *_R \text{column } i (\text{Cartesian-Euclidean-Space.transpose } A)) =$ 
 $(\text{real} (\text{card} \{a. x = \text{column } a (\text{Cartesian-Euclidean-Space.transpose } A)\}) * A$ 
 $\$ (\text{SOME } a. x = \text{column } a (\text{Cartesian-Euclidean-Space.transpose } A)) \$ j) *_R x .$ 

```

```

qed
finally show ?thesis unfolding j by auto
qed

```

```

lemma rnk-crk:
fixes  $A::\text{real}^n^m$ 
shows  $\text{col-rank } A \leq \text{row-rank } A$ 
proof -
  have null-space-eq:  $\text{null-space } A = \text{null-space } (\text{transpose } A ** A)$  using norm-equivalence
  unfolding matrix-vector-mul-assoc unfolding null-space-def by fastforce
  have col-rank-transpose:  $\text{col-rank } A = \text{col-rank } (\text{transpose } A ** A)$ 
  using rank-nullity-theorem-matrices[of A] rank-nullity-theorem-matrices[of  $(\text{transpose } A ** A)$ ]
  unfolding col-space-eq[symmetric]
  unfolding null-space-eq by (metis col-rank-def nat-add-left-cancel)
  have col-rank  $(\text{transpose } A ** A) \leq \text{col-rank } (\text{transpose } A)$ 
  proof (unfold col-rank-def, rule subset-le-dim, unfold col-space-def, unfold span-span,
clarify)
  fix x assume x-in:  $x \in \text{span} (\text{columns } (\text{transpose } A ** A))$ 
  show  $x \in \text{span} (\text{columns } (\text{transpose } A))$ 
  proof (rule span-induct)
    show  $x \in \text{span} (\text{columns } (\text{transpose } A ** A))$  using x-in .
    show  $\text{subspace} (\text{span} (\text{columns } (\text{transpose } A)))$  using subspace-span .
    fix y assume y:  $y \in \text{columns } (\text{transpose } A ** A)$ 
    show  $y \in \text{span} (\text{columns } (\text{transpose } A))$ 
    proof (unfold span-explicit, simp, rule exI[of - columns  $(\text{transpose } A)$ ], auto
intro: combination-columns[OF y])
    show finite  $(\text{columns } (\text{transpose } A))$  unfolding columns-def using finite-Atleast-Atmost-nat
    by auto
    qed
    qed
    qed
  thus ?thesis
    unfolding col-rank-transpose[symmetric]
    unfolding col-rank-def col-space-def columns-transpose row-rank-def row-space-def
  .
  qed

```

```

corollary row-rank-eq-col-rank:
fixes  $A::\text{real}^n^m$ 
shows  $\text{row-rank } A = \text{col-rank } A$ 

```

using *rrk-crk*[of  $A$ ] using *rrk-crk*[of transpose  $A$ ]  
 unfolding *col-rank-def* *row-rank-def* *row-space-def* *col-space-def*  
 unfolding *rows-transpose* *columns-transpose* by *simp*

**theorem** *rank-col-rank*:

shows  $\text{rank } A = \text{col-rank } A$  unfolding *rank-def* *row-rank-eq-col-rank* ..

**theorem** *rank-eq-dim-image*:

$\text{rank } A = \dim (\text{range} (\lambda x. A * v (x::\text{real}^{'n})))$   
 by (*metis Dim-Formula.col-space-def col-rank-def col-space-eq rank-col-rank*)

**theorem** *rank-eq-dim-col-space*:

$\text{rank } A = \dim (\text{col-space } A)$  using *rank-col-rank* unfolding *col-rank-def* .

Following definition and lemmas are obtained from AFP: [http://afp.sourceforge.net/browser\\_info/current/HOL/Tarskis\\_Geometry/Linear\\_Algebra2.html](http://afp.sourceforge.net/browser_info/current/HOL/Tarskis_Geometry/Linear_Algebra2.html)

**definition**

*is-basis* :: ( $\text{real}^{'n::\text{finite}}$ ) set => bool where  
 $\text{is-basis } S \equiv \text{independent } S \wedge \text{span } S = \text{UNIV}$

**lemma** *card-finite*:

assumes  $\text{card } S = \text{CARD}('n::\text{finite})$   
 shows  $\text{finite } S$

**proof** –

from  $\langle \text{card } S = \text{CARD}('n) \rangle$  have  $\text{card } S \neq 0$  by *simp*  
 with *card-eq-0-iff* [of  $S$ ] show  $\text{finite } S$  by *simp*

qed

**lemma** *independent-is-basis*:

fixes  $B :: (\text{real}^{'n::\text{finite}})$  set  
 shows  $\text{independent } B \wedge \text{card } B = \text{CARD}('n) \longleftrightarrow \text{is-basis } B$

**proof**

assume  $\text{independent } B \wedge \text{card } B = \text{CARD}('n)$   
 hence  $\text{independent } B$  and  $\text{card } B = \text{CARD}('n)$  by *simp+*  
 from *card-finite* [of  $B$ , where ' $n = 'n$ '] and  $\langle \text{card } B = \text{CARD}('n) \rangle$   
 have  $\text{finite } B$  by *simp*  
 from  $\langle \text{card } B = \text{CARD}('n) \rangle$   
 have  $\text{card } B = \dim (\text{UNIV} :: ((\text{real}^{'n}) \text{ set}))$   
 by (*simp add: dim-UNIV*)  
 with *card-eq-dim* [of  $B$   $\text{UNIV}$ ] and  $\langle \text{finite } B \rangle$  and  $\langle \text{independent } B \rangle$   
 have  $\text{span } B = \text{UNIV}$  by *auto*  
 with  $\langle \text{independent } B \rangle$  show  $\text{is-basis } B$  unfolding *is-basis-def* ..

**next**

assume  $\text{is-basis } B$   
 hence  $\text{independent } B$  unfolding *is-basis-def* ..  
 moreover have  $\text{card } B = \text{CARD}('n)$   
**proof** –  
 have  $B \subseteq \text{UNIV}$  by *simp*  
 moreover

```

{ from <is-basis B> have UNIV ⊆ span B and independent B
unfoldng is-basis-def
by simp+
ultimately have card B = dim (UNIV::((real^'n) set))
using basis-card-eq-dim [of B UNIV]
by simp
then show card B = CARD('n) by (simp add: dim-UNIV)
qed
ultimately show independent B ∧ card B = CARD('n) ..
qed

lemma basis-finite:
fixes B :: (real^('n::finite)) set
assumes is-basis B
shows finite B
proof -
from independent-is-basis [of B] and <is-basis B> have card B = CARD('n)
by simp
with card-finite [of B, where 'n = 'n] show finite B by simp
qed

```

Here ends the facts obtained from AFP: [http://afp.sourceforge.net/browser\\_info/current/HOL/Tarskis\\_Geometry/Linear\\_Algebra2.html](http://afp.sourceforge.net/browser_info/current/HOL/Tarskis_Geometry/Linear_Algebra2.html)

Invertible linear maps

We could dispense the property *linear g* using  $\llbracket \text{linear } ?f; ?g \circ ?f = id \rrbracket \implies \text{linear } ?g$

**definition** invertible-lf ::( $'a::euclidean-space \Rightarrow 'a::euclidean-space$ )  $\Rightarrow$  bool  
**where** invertible-lf f = (*linear f*  $\wedge$  ( $\exists g$ . *linear g*  $\wedge$  ( $g \circ f = id$ )  $\wedge$  ( $f \circ g = id$ )))

**lemma** invertible-lf-intro[intro]:  
**assumes** linear f **and** ( $g \circ f = id$ ) **and** ( $f \circ g = id$ )  
**shows** invertible-lf f  
**by** (metis assms(1) assms(2) invertible-lf-def left-inverse-linear linear-inverse-left)

**lemma** invertible-imp-bijective:  
**assumes** invertible-lf f  
**shows** bij f  
**by** (metis assms bij-betw-comp-iff bij-betw-imp-surj invertible-lf-def inj-on-imageI2 inj-on-imp-bij-betw inv-id surj-id surj-imp-inj-inv)

**lemma** invertible-matrix-imp-invertible-lf:  
**fixes** A::real ^'n ^'n  
**assumes** invertible-A: invertible A  
**shows** invertible-lf ( $\lambda x$ . A \*v x)  
**proof -**  
**obtain** B **where** AB:  $A * B = mat\ 1$  **and** BA:  $B * A = mat\ 1$  **using** invertible-A  
**unfoldng** invertible-def **by** blast

```

show ?thesis
proof (rule invertible-lf-intro [of - (λx. B *v x)])
  show l: linear (op *v A) using matrix-vector-mul-linear .
  show id1: op *v B ∘ op *v A = id by (metis (lifting) AB BA isomorphism-expand
matrix-vector-mul-assoc matrix-vector-mul-lid)
  show op *v A ∘ op *v B = id by (metis l id1 left-inverse-linear linear-inverse-left)

qed
qed

lemma invertible-lf-imp-invertible-matrix:
  fixes f::realn⇒realn
  assumes invertible-f: invertible-lf f
  shows invertible (matrix f)
proof -
  obtain g where linear-g: linear g and gf: (g ∘ f = id) and fg: (f ∘ g = id)
  using invertible-f unfolding invertible-lf-def by auto
  show ?thesis proof (unfold invertible-def, rule exI[of - matrix g], rule conjI)
    show matrix f ** matrix g = mat 1
      by (metis (no-types) fg id-def left-inverse-linear linear-g linear-id matrix-compose
matrix-eq matrix-mul-rid matrix-vector-mul matrix-vector-mul-assoc)
    show matrix g ** matrix f = mat 1
      by (metis ⟨matrix f ** matrix g = mat 1⟩ matrix-left-right-inverse)
  qed
qed

lemma invertible-matrix-iff-invertible-lf:
  fixes A::realnn
  shows invertible A ↔ invertible-lf (λx. A *v x)
  by (metis invertible-lf-imp-invertible-matrix invertible-matrix-imp-invertible-lf matrix-of-matrix-vector-mul)

lemma invertible-matrix-iff-invertible-lf':
  fixes f::realn⇒realn
  assumes linear-f: linear f
  shows invertible (matrix f) ↔ invertible-lf f
  by (metis (lifting) assms invertible-matrix-iff-invertible-lf matrix-vector-mul)

lemma invertible-matrix-mult-right-rank:
  fixes A::realnm and Q::realnn
  assumes invertible-Q: invertible Q
  shows rank (A**Q) = rank A
proof -
  def TQ===(λx. Q *v x)
  def TA===(λx. A *v x)
  def TAQ===(λx. (A**Q) *v x)
  have invertible-lf TQ using invertible-matrix-imp-invertible-lf[OF invertible-Q]
  unfolding TQ-def .
  hence bij-TQ: bij TQ using invertible-imp-bijective by auto

```

```

have range TAQ = range (TA o TQ) unfolding TQ-def TA-def TAQ-def o-def
matrix-vector-mul-assoc ..
also have ... = TA ` (range TQ) unfolding image-compose ..
also have ... = TA ` (UNIV) using bij-is-surj[OF bij-TQ] by simp
finally have range TAQ = range TA .
thus ?thesis unfolding rank-eq-dim-image TAQ-def TA-def by simp
qed

```

```

lemma subspace-image-invertible-mat:
fixes P::real^'m^'m
assumes inv-P: invertible P
and sub-W: subspace W
shows subspace ((λx. P *v x)` W)
by (metis (lifting) matrix-vector-mul-linear sub-W subspace-linear-image)

```

```

lemma dim-image-invertible-mat:
fixes P::real^'m^'m
assumes inv-P: invertible P
and sub-W: subspace W
shows dim ((λx. P *v x)` W) = dim W
proof -
obtain B where B-in-W: B ⊆ W and ind-B: independent B and W-in-span-B:
W ⊆ span B and card-B-eq-dim-W: card B = dim W
using basis-exists by blast
def L≡(λx. P *v x)
def C≡L`B
have finite-B: finite B using indep-card-eq-dim-span[OF ind-B] by simp
have linear-L: linear L using matrix-vector-mul-linear unfolding L-def .
have finite-C: finite C using indep-card-eq-dim-span[OF ind-B] unfolding C-def
by simp
have inv-TP: invertible-lf (λx. P *v x) using invertible-matrix-imp-invertible-lf[OF
inv-P] .
have inj-on-LW: inj-on L W using invertible-imp-bijective[OF inv-TP] unfold-
ing bij-def L-def unfolding inj-on-def
by blast
hence inj-on-LB: inj-on L B unfolding inj-on-def using B-in-W by auto
have ind-D: independent C
proof (rule independent-if-scalars-zero[OF finite-C], clarify)
fix f x
assume setsum: (∑ x∈C. f x *R x) = 0 and x: x ∈ C
obtain y where Ly-eq-x: L y = x and y: y ∈ B using x unfolding C-def
L-def by auto
have (∑ x∈C. f x *R x) = setsum ((λx. f x *R x) o L) B unfolding C-def
by (rule setsum-reindex[OF inj-on-LB])
also have ... = setsum (λx. f (L x) *R L x) B unfolding o-def ..
also have ... = setsum (λx. ((f o L) x) *R L x) B using o-def by auto

```

**also have** ... =  $L(\text{setsum } (\lambda x. ((f \circ L) x) *_R x) B)$  **by** (rule linear-setsum-mul[*OF linear-L finite-B,symmetric*])  
**finally have**  $rw$ :  $(\sum x \in C. f x *_R x) = L(\sum x \in B. (f \circ L) x *_R x)$ .  
**have**  $(\sum x \in B. (f \circ L) x *_R x) \in W$  **by** (rule subspace-setsum[*OF sub-W finite-B*], auto simp add: *B-in-W set-rev-mp sub-W subspace-mul*)  
**hence**  $(\sum x \in B. (f \circ L) x *_R x) = 0$  **using** setsum  $rw$  **using** linear-injective-on-subspace-0[*OF linear-L sub-W*] **using** inj-on-LW **by** auto  
**hence**  $(f \circ L) y = 0$  **using** scalars-zero-if-independent[*OF finite-B ind-B, of (f ∘ L)*] **using**  $y$  **by** auto  
**thus**  $f x = 0$  **unfolding** o-def Ly-eq-x .  
**qed**  
**have**  $L' W \subseteq \text{span } C$   
**proof** (unfold span-finite[*OF finite-C*], clarify)  
**fix**  $xa$  **assume**  $xa\text{-in-}W$ :  $xa \in W$   
**obtain**  $g$  **where** setsum-g:  $\text{setsum } (\lambda x. g x *_R x) B = xa$  **using** span-finite[*OF finite-B*] *W-in-span-B xa-in-W* **by** blast  
**show**  $\exists u. (\sum v \in C. u v *_R v) = L' xa$   
**proof** (rule exI[of -  $\lambda x. g (\text{THE } y. y \in B \wedge x = L y)$ ])  
**have**  $L' xa = L(\text{setsum } (\lambda x. g x *_R x) B)$  **using** setsum-g **by** simp  
**also have** ... =  $\text{setsum } (\lambda x. g x *_R L x) B$  **using** linear-setsum-mul[*OF linear-L finite-B*] .  
**also have** ... =  $\text{setsum } (\lambda x. g (\text{THE } y. y \in B \wedge x = L y)) *_R x$  ( $L' B$ )  
**proof** (unfold setsum-reindex[*OF inj-on-LB*], unfold o-def, rule setsum-cong2)  
**fix**  $x$  **assume**  $x\text{-in-}B$ :  $x \in B$   
**have**  $x\text{-eq-the-}x = (\text{THE } y. y \in B \wedge L x = L y)$   
**proof** (rule the-equality[symmetric])  
**show**  $x \in B \wedge L x = L x$  **using** x-in-B **by** auto  
**show**  $\bigwedge y. y \in B \wedge L x = L y \implies y = x$  **using** inj-on-LB x-in-B **unfolding** inj-on-def **by** fast  
**qed**  
**show**  $g x *_R L x = g (\text{THE } y. y \in B \wedge L x = L y) *_R L x$  **using** x-eq-the  
**by** simp  
**qed**  
**finally show**  $(\sum v \in C. g (\text{THE } y. y \in B \wedge v = L y)) *_R v = L' xa$  **unfolding** C-def ..  
**qed**  
**qed**  
**have** card  $C = \text{card } B$  **using** card-image[*OF inj-on-LB*] **unfolding** C-def .  
**thus** ?thesis  
**by** (metis Convex-Euclidean-Space.span-eq L-def dim-image-eq inj-on-LW linear-L sub-W)  
**qed**

**lemma** invertible-matrix-mult-left-rank:  
**fixes**  $A::\text{real}^n \times m$  **and**  $P::\text{real}^m \times m$   
**assumes** invertible-P: invertible  $P$   
**shows**  $\text{rank } (P**A) = \text{rank } A$   
**proof** –

```

def  $TP == (\lambda x. P * v x)$ 
def  $TA == (\lambda x. A * v x)$ 
def  $TPA == (\lambda x. (P ** A) * v x)$ 
have  $\text{sub: subspace}(\text{range}(\text{op} * v A))$  by (metis matrix-vector-mul-linear subspace-UNIV
subspace-linear-image)
have  $\text{dim}(\text{range} TPA) = \text{dim}(\text{range}(TP \circ TA))$  unfolding TP-def TA-def
TPA-def o-def matrix-vector-mul-assoc ..
also have ... =  $\text{dim}(\text{range} TA)$  using dim-image-invertible-mat[OF invertible-P
sub] unfolding TP-def TA-def o-def image-compose[symmetric].
finally show ?thesis unfolding rank-eq-dim-image TPA-def TA-def .
qed

corollary invertible-matrices-mult-rank:
fixes  $A::\text{real}^{n,m}$  and  $P::\text{real}^{m,n}$  and  $Q::\text{real}^{n,n}$ 
assumes invertible-P: invertible P
and invertible-Q: invertible Q
shows  $\text{rank}(P ** A ** Q) = \text{rank } A$ 
using invertible-matrix-mult-right-rank[OF invertible-Q] using invertible-matrix-mult-left-rank[OF
invertible-P] by metis

lemma invertible-matrix-mult-left-rank':
fixes  $A::\text{real}^{n,m}$  and  $P::\text{real}^{m,m}$ 
assumes invertible-P: invertible P and B-eq-PA:  $B = P ** A$ 
shows  $\text{rank } B = \text{rank } A$ 
proof -
have  $\text{rank } B = \text{rank}(P ** A)$  using B-eq-PA by auto
also have ... =  $\text{rank } A$  using invertible-matrix-mult-left-rank[OF invertible-P]
by auto
finally show ?thesis .
qed

lemma invertible-matrix-mult-right-rank':
fixes  $A::\text{real}^{n,m}$  and  $Q::\text{real}^{n,n}$ 
assumes invertible-Q: invertible Q and B-eq-PA:  $B = A ** Q$ 
shows  $\text{rank } B = \text{rank } A$  by (metis B-eq-PA invertible-Q invertible-matrix-mult-right-rank)

lemma invertible-matrices-rank':
fixes  $A::\text{real}^{n,m}$  and  $P::\text{real}^{m,m}$  and  $Q::\text{real}^{n,n}$ 
assumes invertible-P: invertible P and invertible-Q: invertible Q and B-eq-PA:
 $B = P ** A ** Q$ 
shows  $\text{rank } B = \text{rank } A$  by (metis B-eq-PA invertible-P invertible-Q invertible-matrices-mult-rank)

```

Some definitions:

```

definition set-of-vector :: ' $a^n \Rightarrow 'a$  set'
where set-of-vector A = {Ai | i ∈ UNIV}

```

```

lemma basis-image-linear:
assumes invertible-lf: invertible-lf f

```

```

and basis-X: is-basis (set-of-vector X)
shows is-basis (f' (set-of-vector X))
proof (rule iffD1[OF independent-is-basis], rule conjI)
  have card (f' set-of-vector X) = card (set-of-vector X)
    by (rule card-image[of f set-of-vector X], metis invertible-imp-bijective[OF
invertible-lf] bij-def inj-eq inj-on-def)
  also have ... = card (UNIV::'a set) using independent-is-basis basis-X by auto
  finally show card (f' set-of-vector X) = card (UNIV::'a set) .
  show independent (f' set-of-vector X)
  proof (rule independent-injective-image)
    show independent (set-of-vector X) using basis-X unfolding is-basis-def by
simp
    show linear f using invertible-lf unfolding invertible-lf-def by simp
    show inj f using invertible-imp-bijective[OF invertible-lf] unfolding bij-def
by simp
  qed
qed

definition cart-basis' :: real^'n^'n
  where cart-basis' = ( $\chi$  i. axis i 1)

Properties about cart-basis' = ( $\chi$ i. axis i 1)

lemma set-of-vector-cart-basis':
  shows (set-of-vector cart-basis') = {axis i 1 :: real^'n | i. i ∈ (UNIV :: 'n set)}
  unfolding set-of-vector-def cart-basis'-def by auto

lemma cart-basis'-i: cart-basis' $ i = axis i 1 unfolding cart-basis'-def by simp

lemma finite-cart-basis':
  shows finite (set-of-vector cart-basis')
proof-
  def f==λi. (cart-basis'::real^'a^'a) $ i
  show ?thesis unfolding set-of-vector-def using finite-Atleast-Atmost-nat[of f]
  unfolding f-def .
qed

lemma axis-Basis:{axis i (1::real) | i. i ∈ (UNIV::('a::finite set))} = Basis
proof (auto)
  fix i::'n::finite show axis i (1::real) ∈ Basis proof (rule axis-in-Basis)
    show (1::real) ∈ Basis using Basis-real-def by simp
  qed
next
  fix x::real^'n assume x: x ∈ Basis show ∃ i. x = axis i 1 using x unfolding
Basis-vec-def by auto
qed

lemma span-stdbasis:span {axis i 1 :: real^'n | i. i ∈ (UNIV :: 'n set)} = UNIV
  unfolding span-Basis[symmetric] unfolding axis-Basis by auto

```

```

lemma independent-stdbasis: independent {axis i 1 ::real^'n | i. i ∈ (UNIV :: 'n set)}
  by (rule independent-substdbasis, auto, rule axis-in-Basis, auto)

lemma span-cart-basis':
  shows span (set-of-vector cart-basis') = UNIV
  unfolding set-of-vector-def unfolding cart-basis'-def using span-stdbasis by auto

lemma is-basis-cart-basis': is-basis (set-of-vector (cart-basis'))
  by (metis (lifting) independent-stdbasis is-basis-def set-of-vector-cart-basis' span-stdbasis)

lemma basis-expansion-cart-basis': setsum (λi. x\$i *R cart-basis' \$ i) UNIV = x
  unfolding cart-basis'-def using basis-expansion apply auto
  proof –
    assume ass:(∀x::(real, 'a) vec. (∑ i∈UNIV. x \$ i *s axis i 1) = x)
    have (∑ i∈UNIV. x \$ i *s axis i 1) = x using ass[of x].
    thus (∑ i∈UNIV. x \$ i *R axis i 1) = x unfolding scalar-mult-eq-scaleR .
    qed

lemma basis-expansion-unique:
  setsum (λi. f i *s axis (i::'n::finite) 1) UNIV = (x::('a::comm-ring-1) ^'n) <→>
  (∀i. f i = x\$i)
  proof (auto simp add: basis-expansion)
    fix i::'n
    have univ-rw: UNIV = (UNIV - {i}) ∪ {i} by fastforce
    have (∑ x∈UNIV. f x * axis x 1 \$ i) = setsum (λx. f x * axis x 1 \$ i) (UNIV - {i} ∪ {i}) using univ-rw by simp
    also have ... = setsum (λx. f x * axis x 1 \$ i) (UNIV - {i}) + setsum (λx. f x * axis x 1 \$ i) {i} by (rule setsum-Un-disjoint, auto)
    also have ... = f i unfolding axis-def by auto
    finally show f i = (∑ x∈UNIV. f x * axis x 1 \$ i) ..
  qed

lemma basis-expansion-cart-basis'-unique: setsum (λi. f (cart-basis' \$ i) *R cart-basis' \$ i) UNIV = x <→> (∀ i. f (cart-basis' \$ i) = x\$i)
  using basis-expansion-unique unfolding cart-basis'-def
  by (simp add: vec-eq-iff setsum-delta if-distrib cong del: if-weak-cong)

lemma basis-expansion-cart-basis'-unique': setsum (λi. f i *R cart-basis' \$ i) UNIV
= x <→> (∀ i. f i = x\$i)
  using basis-expansion-unique unfolding cart-basis'-def
  by (simp add: vec-eq-iff setsum-delta if-distrib cong del: if-weak-cong)

Properties of is-basis ?S ≡ independent ?S ∧ span ?S = UNIV

lemma setsum-basis-eq:
  fixes X::real^'n ^'n
  assumes is-basis:is-basis (set-of-vector X)
  shows setsum (λx. f x *R x) (set-of-vector X) = setsum (λi. f (X\$i) *R (X\$i))

```

```

UNIV
proof (rule setsum-reindex-cong[of λi. X$i])
  show fact-1: set-of-vector X = range (op $ X) unfolding set-of-vector-def by
  auto
  have card-set-of-vector:card(set-of-vector X) = CARD('n) using independent-is-basis[of
  set-of-vector X] using is-basis by auto
  show inj (op $ X)
  proof (rule eq-card-imp-inj-on)
    show finite (UNIV::'n set) using finite-class.finite-UNIV .
    show card (range (op $ X)) = card (UNIV::'n set) using card-set-of-vector
    using fact-1 unfolding set-of-vector-def by simp
    qed
    show ∏a. a ∈ UNIV ⟹ f (X $ a) *R X $ a = f (X $ a) *R X $ a by simp
  qed

corollary setsum-basis-eq2:
  fixes X::real^'n^'n
  assumes is-basis:is-basis (set-of-vector X)
  shows setsum (λx. f x *R x) (set-of-vector X) = setsum (λi. (f ∘ op $ X) i *R
  (X$i)) UNIV using setsum-basis-eq[OF is-basis] by simp

lemma inj-op-nth:
  fixes X::real^'n^'n
  assumes is-basis: is-basis (set-of-vector X)
  shows inj (op $ X)
proof -
  have fact-1: set-of-vector X = range (op $ X) unfolding set-of-vector-def by
  auto
  have card-set-of-vector:card(set-of-vector X) = CARD('n) using independent-is-basis[of
  set-of-vector X] using is-basis by auto
  show inj (op $ X)
  proof (rule eq-card-imp-inj-on)
    show finite (UNIV::'n set) using finite-class.finite-UNIV .
    show card (range (op $ X)) = card (UNIV::'n set) using card-set-of-vector
    using fact-1 unfolding set-of-vector-def by simp
    qed
  qed

lemma basis-UNIV:
  fixes X::real^'n^'n
  assumes is-basis: is-basis (set-of-vector X)
  shows UNIV = {x. ∃g. (∑i∈UNIV. g i *R X$i) = x}
proof -
  have UNIV = {x. ∃g. (∑i∈(set-of-vector X). g i *R i) = x} using is-basis
  unfolding is-basis-def using span-finite[OF basis-finite[OF is-basis]] by simp
  also have ... ⊆ {x. ∃g. (∑i∈UNIV. g i *R X$i) = x}
  proof (clarify)
    fix f
    show ∃g. (∑i∈UNIV. g i *R X $ i) = (∑i∈set-of-vector X. f i *R i)
  qed

```

```

proof (rule exI[of - (λi. (f ∘ op $ X) i)], unfold o-def, rule setsum-reindex-cong[symmetric,
of op $ X])
  show fact-1: set-of-vector X = range (op $ X) unfolding set-of-vector-def
  by auto
    have card-set-of-vector:card(set-of-vector X) = CARD('n) using independent-is-basis[of
set-of-vector X] using is-basis by auto
      show inj (op $ X) using inj-op-nth[OF is-basis] .
      show  $\bigwedge a. a \in \text{UNIV} \implies f(X \$ a) *_R X \$ a = f(X \$ a) *_R X \$ a$  by
        simp
        qed
        qed
        finally show ?thesis by auto
  qed

lemma scalars-zero-if-basis:
  fixes X::real'n'n
  assumes is-basis: is-basis (set-of-vector X) and setsum:  $(\sum i \in (\text{UNIV} :: 'n \text{ set}). f i *_R X \$ i) = 0$ 
  shows  $\forall i \in (\text{UNIV} :: 'n \text{ set}). f i = 0$ 
proof –
  have ind-X: independent (set-of-vector X) using is-basis unfolding is-basis-def
  by simp
    have finite-X:finite (set-of-vector X) using basis-finite[OF is-basis] .
    have 1:  $(\forall g. (\sum v \in (\text{set-of-vector } X). g v *_R v) = 0 \longrightarrow (\forall v \in (\text{set-of-vector } X).$ 
 $g v = 0))$  using ind-X unfolding independent-explicit using finite-X by auto
    def g≡λv. f (THE i. X $ i = v)
    have  $(\sum v \in (\text{set-of-vector } X). g v *_R v) = 0$ 
    proof –
      have  $(\sum v \in (\text{set-of-vector } X). g v *_R v) = (\sum i \in (\text{UNIV} :: 'n \text{ set}). f i *_R X \$ i)$ 
      proof (rule setsum-reindex-cong)
        show inj (op $ X) using inj-op-nth[OF is-basis] .
        show set-of-vector X = range (op $ X) unfolding set-of-vector-def by auto
        show  $\bigwedge a. a \in (\text{UNIV} :: 'n \text{ set}) \implies f a *_R X \$ a = g(X \$ a) *_R X \$ a$ 
        proof (auto)
          fix a
          assume X $ a ≠ 0
          show f a = g (X $ a)
            unfolding g-def using inj-op-nth[OF is-basis]
            by (metis (lifting, mono-tags) injD the-equality)
        qed
      qed
      thus ?thesis unfolding setsum .
    qed
    hence 2:  $\forall v \in (\text{set-of-vector } X). g v = 0$  using 1 by auto
    show ?thesis
    proof (clarify)
      fix a
      have g (X $ a) = 0 using 2 unfolding set-of-vector-def by auto
      thus f a = 0 unfolding g-def using inj-op-nth[OF is-basis]

```

```

    by (metis (lifting, mono-tags) injD the-equality)
qed
qed

lemma basis-combination-unique:
fixes X::real^'n^'n
assumes basis-X: is-basis (set-of-vector X) and setsum-eq: ( $\sum i \in UNIV. g i *_R X\$i$ ) = ( $\sum i \in UNIV. f i *_R X\$i$ )
shows f=g
proof (rule ccontr)
assume f ≠ g
from this obtain x where fx-gx: f x ≠ g x by fast
have 0 = ( $\sum i \in UNIV. g i *_R X\$i$ ) - ( $\sum i \in UNIV. f i *_R X\$i$ ) using setsum-eq
by simp
also have ... = ( $\sum i \in UNIV. g i *_R X\$i - f i *_R X\$i$ ) unfolding setsum-subtractf[symmetric]
..
also have ... = ( $\sum i \in UNIV. (g i - f i) *_R X\$i$ ) by (rule setsum-cong2, simp
add: scaleR-diff-left)
also have ... = ( $\sum i \in UNIV. (g - f) i *_R X\$i$ ) by simp
finally have setsum-eq-1: 0 = ( $\sum i \in UNIV. (g - f) i *_R X\$i$ ) by simp
have  $\forall i \in UNIV. (g - f) i = 0$  by (rule scalars-zero-if-basis[OF basis-X setsum-eq-1 [symmetric]])
hence (g - f) x = 0 by simp
hence f x = g x by simp
thus False using fx-gx by contradiction
qed

```

Definition and properties of the coordinates of a vector (in terms of a particular ordered basis).

**definition** coord :: real^'n^'n ⇒ real^'n ⇒ real^'n  
**where** coord X v = ( $\chi i. (\text{THE } f. v = \text{setsum} (\lambda x. f x *_R X\$x) UNIV) i$ )

coord X v is the coordinates of vector v with respect to the basis X

```

lemma bij-coord:
fixes X::real^'n^'n
assumes basis-X: is-basis (set-of-vector X)
shows bij (coord X)
proof (unfold bij-def, auto)
show inj: inj (coord X)
proof (unfold inj-on-def, auto)
fix x y assume coord-eq: coord X x = coord X y
obtain f where f: ( $\sum x \in UNIV. f x *_R X \$ x$ ) = x using basis-UNIV[OF
basis-X] by blast
obtain g where g: ( $\sum x \in UNIV. g x *_R X \$ x$ ) = y using basis-UNIV[OF
basis-X] by blast
have the-f: (THE f. x = ( $\sum x \in UNIV. f x *_R X \$ x$ )) = f
proof (rule the-equality)
show x = ( $\sum x \in UNIV. f x *_R X \$ x$ ) using f by simp
show  $\bigwedge fa. x = (\sum x \in UNIV. fa x *_R X \$ x) \implies fa = f$  using basis-combination-unique[OF
basis-X] f by simp

```

```

qed
have the-g: (THE g. y = ( $\sum_{x \in UNIV} g x *_R X \$ x$ ) = g
proof (rule the-equality)
  show y = ( $\sum_{x \in UNIV} g x *_R X \$ x$ ) using g by simp
  show  $\bigwedge ga. y = (\sum_{x \in UNIV} ga x *_R X \$ x) \implies ga = g$  using basis-combination-unique[OF basis-X] g by simp
qed
have (THE f. x = ( $\sum_{x \in UNIV} f x *_R X \$ x$ ) = (THE g. y = ( $\sum_{x \in UNIV} g x *_R X \$ x$ ))
  using coord-eq unfolding coord-def
  using vec-lambda-inject[of (THE f. x = ( $\sum_{x \in UNIV} f x *_R X \$ x$ )) (THE f. y = ( $\sum_{x \in UNIV} f x *_R X \$ x$ ))]
  by auto
  hence f = g unfolding the-f the-g .
  thus x=y using fg by simp
qed
next
fix x::(real, 'n) vec
show x ∈ range (coord X)
proof (unfold image-def, auto, rule exI[of - setsum (λi. x\$i *_R X\$i) UNIV],
unfold coord-def)
def f≡λi. x\$i
have the-f: (THE f. ( $\sum_{i \in UNIV} x \$ i *_R X \$ i$ ) = ( $\sum_{x \in UNIV} f x *_R X \$ x$ )) = f
proof (rule the-equality)
  show ( $\sum_{i \in UNIV} x \$ i *_R X \$ i$ ) = ( $\sum_{x \in UNIV} f x *_R X \$ x$ ) unfolding f-def ..
    fix g assume setsum-eq:( $\sum_{i \in UNIV} x \$ i *_R X \$ i$ ) = ( $\sum_{x \in UNIV} g x *_R X \$ x$ )
    show g = f using basis-combination-unique[OF basis-X] using setsum-eq
    unfolding f-def by simp
qed
show x = vec-lambda (THE f. ( $\sum_{i \in UNIV} x \$ i *_R X \$ i$ ) = ( $\sum_{x \in UNIV} f x *_R X \$ x$ )) unfolding the-f unfolding f-def using vec-lambda-eta[of x] by simp
qed
qed

lemma linear-coord:
fixes X::realnn
assumes basis-X: is-basis (set-of-vector X)
shows linear (coord X)
proof (unfold linear-def coord-def, auto)
fix x y::(real, 'n) vec
show vec-lambda (THE f. x + y = ( $\sum_{x \in UNIV} f x *_R X \$ x$ )) = vec-lambda (THE f. x = ( $\sum_{x \in UNIV} f x *_R X \$ x$ )) + vec-lambda (THE f. y = ( $\sum_{x \in UNIV} f x *_R X \$ x$ ))
proof -

```

```

obtain f where f: ( $\sum a \in (UNIV::'n set). f a *_R X \$ a$ ) =  $x + y$  using
basis-UNIV[OF basis-X] by blast
obtain g where g: ( $\sum x \in UNIV. g x *_R X \$ x$ ) =  $x$  using basis-UNIV[OF
basis-X] by blast
obtain h where h: ( $\sum x \in UNIV. h x *_R X \$ x$ ) =  $y$  using basis-UNIV[OF
basis-X] by blast
def t $\equiv\lambda i. g i + h i$ 
have the-f: (THE f.  $x + y = (\sum x \in UNIV. f x *_R X \$ x)$ ) = f
proof (rule the-equality)
  show  $x + y = (\sum x \in UNIV. f x *_R X \$ x)$  using f by simp
  show  $\bigwedge fa. x + y = (\sum x \in UNIV. fa x *_R X \$ x) \implies fa = f$  using
basis-combination-unique[OF basis-X] f by simp
qed
have the-g: (THE g.  $x = (\sum x \in UNIV. g x *_R X \$ x)$ ) = g
proof (rule the-equality)
  show  $x = (\sum x \in UNIV. g x *_R X \$ x)$  using g by simp
  show  $\bigwedge ga. x = (\sum x \in UNIV. ga x *_R X \$ x) \implies ga = g$  using basis-combination-unique[OF
basis-X] g by simp
qed
have the-h: (THE h.  $y = (\sum x \in UNIV. h x *_R X \$ x)$ ) = h
proof (rule the-equality)
  show  $y = (\sum x \in UNIV. h x *_R X \$ x)$  using h ..
  show  $\bigwedge ha. y = (\sum x \in UNIV. ha x *_R X \$ x) \implies ha = h$  using basis-combination-unique[OF
basis-X] h by simp
qed
have ( $\sum a \in (UNIV::'n set). f a *_R X \$ a$ ) = ( $\sum x \in UNIV. g x *_R X \$ x$ ) +
( $\sum x \in UNIV. h x *_R X \$ x$ ) using f g h by simp
also have ... = ( $\sum x \in UNIV. g x *_R X \$ x + h x *_R X \$ x$ ) unfolding
setsum-addf[symmetric] ..
also have ... = ( $\sum x \in UNIV. (g x + h x) *_R X \$ x$ ) by (rule setsum-cong2,
simp add: scaleR-left-distrib)
also have ... = ( $\sum x \in UNIV. t x *_R X \$ x$ ) unfolding t-def ..
finally have ( $\sum a \in UNIV. f a *_R X \$ a$ ) = ( $\sum x \in UNIV. t x *_R X \$ x$ ).
hence f=t using basis-combination-unique[OF basis-X] by auto
thus ?thesis
  by (unfold the-f the-g the-h, vector, auto, unfold f g h t-def, simp)
qed
next
fix c x
show vec-lambda (THE f.  $c *_R x = (\sum x \in UNIV. f x *_R X \$ x)$ ) =  $c *_R$ 
vec-lambda (THE f.  $x = (\sum x \in UNIV. f x *_R X \$ x)$ )
proof -
  obtain f where f: ( $\sum x \in UNIV. f x *_R X \$ x$ ) =  $c *_R x$  using basis-UNIV[OF
basis-X] by blast
  obtain g where g: ( $\sum x \in UNIV. g x *_R X \$ x$ ) =  $x$  using basis-UNIV[OF
basis-X] by blast
  def t $\equiv\lambda i. c *_R g i$ 
  have the-f: (THE f.  $c *_R x = (\sum x \in UNIV. f x *_R X \$ x)$ ) = f
  proof (rule the-equality)

```

```

show c *_R x = ( $\sum_{x \in UNIV} f x *_R X \$ x$ ) using f ..
show  $\bigwedge fa. c *_R x = (\sum_{x \in UNIV} fa x *_R X \$ x) \implies fa = f$  using
basis-combination-unique[OF basis-X] f by simp
qed
have the-g: (THE g. x = ( $\sum_{x \in UNIV} g x *_R X \$ x$ )) = gproof (rule
the-equality)
show x = ( $\sum_{x \in UNIV} g x *_R X \$ x$ ) using g ..
show  $\bigwedge ga. x = (\sum_{x \in UNIV} ga x *_R X \$ x) \implies ga = g$  using basis-combination-unique[OF
basis-X] g by simp
qed
have ( $\sum_{x \in UNIV} f x *_R X \$ x$ ) = c *_R ( $\sum_{x \in UNIV} g x *_R X \$ x$ ) using
f g by simp
also have ... = ( $\sum_{x \in UNIV} c *_R g x *_R X \$ x$ ) by (rule scaleR-setsum-right)
also have ... = ( $\sum_{x \in UNIV} t x *_R X \$ x$ ) unfolding t-def by simp
finally have ( $\sum_{x \in UNIV} f x *_R X \$ x$ ) = ( $\sum_{x \in UNIV} t x *_R X \$ x$ ) .
hence f=t using basis-combination-unique[OF basis-X] by auto
thus ?thesis
by (unfold the-f the-g, vector, auto, unfold t-def, auto)
qed
qed

```

**lemma** coord-eq:

assumes basis-X:is-basis (*set-of-vector X*)  
and coord-eq: coord X v = coord X w  
shows v = w

**proof** –

have  $\forall i. (\text{THE } f. \forall i. v \$ i = (\sum_{x \in UNIV} f x * X \$ x \$ i)) i = (\text{THE } f. \forall i.$   
 $w \$ i = (\sum_{x \in UNIV} f x * X \$ x \$ i)) i$  using coord-eq  
unfolding coord-eq coord-def vec-eq-iff by simp  
hence the-eq: ( $\text{THE } f. \forall i. v \$ i = (\sum_{x \in UNIV} f x * X \$ x \$ i)$ ) = ( $\text{THE } f.$   
 $\forall i. w \$ i = (\sum_{x \in UNIV} f x * X \$ x \$ i)$ ) by auto  
obtain f where f: ( $\sum_{x \in UNIV} f x *_R X \$ x$ )= v using basis-UNIV[*OF
basis-X*] by blast  
obtain g where g: ( $\sum_{x \in UNIV} g x *_R X \$ x$ )= w using basis-UNIV[*OF
basis-X*] by blast  
have the-f: ( $\text{THE } f. \forall i. v \$ i = (\sum_{x \in UNIV} f x * X \$ x \$ i)) = f$   
**proof** (rule the-equality)  
show  $\forall i. v \$ i = (\sum_{x \in UNIV} f x * X \$ x \$ i)$  using f by auto  
fix fa assume  $\forall i. v \$ i = (\sum_{x \in UNIV} fa x * X \$ x \$ i)$   
hence  $\forall i. v \$ i = (\sum_{x \in UNIV} fa x *_R X \$ x) \$ i$  unfolding setsum-component  
by simp  
hence fa: v = ( $\sum_{x \in UNIV} fa x *_R X \$ x$ ) unfolding vec-eq-iff .  
show fa = f using basis-combination-unique[*OF basis-X*] f fa by simp
qed  
have the-g: ( $\text{THE } g. \forall i. w \$ i = (\sum_{x \in UNIV} g x * X \$ x \$ i)) = g$   
**proof** (rule the-equality)  
show  $\forall i. w \$ i = (\sum_{x \in UNIV} g x * X \$ x \$ i)$  using g by auto  
fix fa assume  $\forall i. w \$ i = (\sum_{x \in UNIV} fa x * X \$ x \$ i)$

```

hence  $\forall i. w \$ i = (\sum x \in UNIV. fa x *_R X \$ x) \$ i$  unfolding setsum-component
by simp
hence  $fa: w = (\sum x \in UNIV. fa x *_R X \$ x)$  unfolding vec-eq-iff .
show  $fa = g$  using basis-combination-unique[OF basis-X]  $g fa$  by simp
qed
have  $f=g$  using the-eq unfolding the-f the-g .
thus  $v=w$  using f g by blast
qed

```

Definitions of matrix of change of basis and matrix of a linear transformation with respect to two bases:

```

definition matrix-change-of-basis ::  $real^{n \times n} \Rightarrow real^{n \times n} \Rightarrow real^{n \times n}$ 
where matrix-change-of-basis  $X Y = (\chi i j. (coord Y (X\$j)) \$ i)$ 

```

```

definition matrix' ::  $real^{n \times n} \Rightarrow real^{m \times m} \Rightarrow (real^{n \times m} \Rightarrow real^{m \times m}) \Rightarrow real^{n \times m}$ 
where matrix'  $X Y f = (\chi i j. (coord Y (f(X\$j))) \$ i)$ 

```

Properties of  $matrix' ?X ?Y ?f = (\chi i j. coord ?Y (?f (?X \$ j)) \$ i)$

```

lemma matrix'-eq-matrix:
defines cart-basis-Rn: cart-basis-Rn == (cart-basis')::real^{n \times n} and cart-basis-Rm:cart-basis-Rm
== (cart-basis')::real^{m \times m}
assumes lf: linear f
shows matrix' (cart-basis-Rn) (cart-basis-Rm) f = matrix f
proof (unfold matrix-def matrix'-def coord-def, vector, auto)
fix i j
have basis-Rn:is-basis (set-of-vector cart-basis-Rn) using is-basis-cart-basis' un-
folding cart-basis-Rn .
have basis-Rm:is-basis (set-of-vector cart-basis-Rm) using is-basis-cart-basis'
unfolding cart-basis-Rm .
obtain g where setsum-g:  $(\sum x \in UNIV. g x *_R (cart-basis-Rm \$ x)) = f$ 
( $cart-basis-Rn \$ j$ ) using basis-UNIV[OF basis-Rm] by blast
have the-g:  $(THE g. \forall a. f (cart-basis-Rn \$ j) \$ a = (\sum x \in UNIV. g x * cart-basis-Rm \$ x \$ a)) = g$ 
proof (rule the-equality, clarify)
fix a
have f (cart-basis-Rn \$ j) \$ a =  $(\sum i \in UNIV. g i *_R (cart-basis-Rm \$ i)) \$ a$ 
using setsum-g by simp
also have ... =  $(\sum x \in UNIV. g x * cart-basis-Rm \$ x \$ a)$  unfolding setsum-component
by simp
finally show f (cart-basis-Rn \$ j) \$ a =  $(\sum x \in UNIV. g x * cart-basis-Rm \$ x \$ a)$  .
fix ga assume  $\forall a. f (cart-basis-Rn \$ j) \$ a = (\sum x \in UNIV. ga x * cart-basis-Rm \$ x \$ a)$ 
hence setsum-ga:  $f (cart-basis-Rn \$ j) = (\sum i \in UNIV. ga i *_R cart-basis-Rm \$ i)$  by (vector, auto)
show ga = g
proof (rule basis-combination-unique)
show is-basis (set-of-vector (cart-basis-Rm)) using basis-Rm .

```

```

show ( $\sum_{i \in UNIV} g i *_R \text{cart-basis-Rm } \$ i$ ) = ( $\sum_{i \in UNIV} ga i *_R \text{cart-basis-Rm } \$ i$ ) using setsum-g setsum-ga by simp
  qed
  qed
show ( $\text{THE fa. } \forall i. f(\text{cart-basis-Rn } \$ j) \$ i = (\sum_{x \in UNIV} fa x * \text{cart-basis-Rm } \$ x \$ i)$ )  $i = f(\text{axis } j 1) \$ i$ 
  unfolding the-g using setsum-g unfolding cart-basis-Rm cart-basis-Rn cart-basis'-def
  using basis-expansion-unique[of  $g f(\text{axis } j 1)$ ]
  unfolding scalar-mult-eq-scaleR by auto
qed

lemma matrix':
assumes linear-f: linear f and basis-X: is-basis (set-of-vector X) and basis-Y:
is-basis (set-of-vector Y)
shows  $f(X\$i) = \text{setsum } (\lambda j. (\text{matrix}' X Y f) \$ j \$ i *_R (Y\$j)) \text{ UNIV}$ 
proof (unfold matrix'-def coord-def matrix-mult-vsum column-def, vector, auto)
  fix j
  obtain g where  $g: (\sum_{x \in UNIV} g x *_R Y \$ x) = f(X \$ i)$  using basis-UNIV[OF
basis-Y] by blast
  have the-g: ( $\text{THE fa. } \forall ia. f(X \$ i) \$ ia = (\sum_{x \in UNIV} fa x * Y \$ x \$ ia)$ )
= g
  proof (rule the-equality, clarify)
    fix a
    have  $f(X \$ i) \$ a = (\sum_{x \in UNIV} g x *_R Y \$ x) \$ a$  using g by simp
    also have ... = ( $\sum_{x \in UNIV} g x * Y \$ x \$ a$ ) unfolding setsum-component
    by auto
    finally show  $f(X \$ i) \$ a = (\sum_{x \in UNIV} g x * Y \$ x \$ a)$ .
    fix fa
    assume  $\forall ia. f(X \$ i) \$ ia = (\sum_{x \in UNIV} fa x * Y \$ x \$ ia)$ 
    hence  $\forall ia. f(X \$ i) \$ ia = (\sum_{x \in UNIV} fa x *_R Y \$ x) \$ ia$  unfolding
    setsum-component by simp
    hence fa:f(X \$ i) = ( $\sum_{x \in UNIV} fa x *_R Y \$ x$ ) unfolding vec-eq-iff .
    show fa = g by (rule basis-combination-unique[OF basis-Y], simp add: fa g)
  qed
  show  $f(X \$ i) \$ j = (\sum_{x \in UNIV} (\text{THE fa. } \forall j. f(X \$ i) \$ j = (\sum_{x \in UNIV} fa x * Y \$ x \$ j)) x * Y \$ x \$ j)$ 
  unfolding the-g unfolding g[symmetric] setsum-component by simp
qed

```

```

corollary matrix'2:
assumes linear-f: linear f and basis-X: is-basis (set-of-vector X) and basis-Y:
is-basis (set-of-vector Y)
and eq-f:  $\forall i. f(X\$i) = \text{setsum } (\lambda j. A \$ j \$ i *_R (Y\$j)) \text{ UNIV}$ 
shows  $\text{matrix}' X Y f = A$ 
proof -
  have eq-f':  $\forall i. f(X\$i) = \text{setsum } (\lambda j. (\text{matrix}' X Y f) \$ j \$ i *_R (Y\$j)) \text{ UNIV}$ 
  using matrix'[OF linear-f basis-X basis-Y] by auto
  show ?thesis

```

```

proof (vector, auto)
  fix i j
  def a $\equiv$  $\lambda x.$  (matrix' X Y f) \$ x \$ i
  def b $\equiv$  $\lambda x.$  A \$ x \$ i
  have fxi-1:f (X\$i) = setsum ( $\lambda j.$  a j *_R (Y\$j)) UNIV using eq-f' unfolding
  a-def by simp
  have fxi-2:f (X\$i) = setsum ( $\lambda j.$  b j *_R (Y\$j)) UNIV using eq-f unfolding
  b-def by simp
  have a=b using basis-combination-unique[OF basis-Y] fxi-1 fxi-2 by auto
  thus (matrix' X Y f) \$ j \$ i = A \$ j \$ i unfolding a-def b-def by metis
  qed
qed

lemma coord-matrix':
fixes X::realn and Y::realm
assumes basis-X: is-basis (set-of-vector X) and basis-Y: is-basis (set-of-vector Y) and linear-f: linear f
shows coord Y (f v) = (matrix' X Y f) *v (coord X v)
proof (unfold matrix-mult-vsum matrix'-def column-def coord-def, vector, auto)
  fix i
  obtain g where g: ( $\sum x \in$  UNIV. g x *_R Y \$ x) = f v using basis-UNIV[OF basis-Y] by auto
  obtain s where s: ( $\sum x \in$  UNIV. s x *_R X \$ x) = v using basis-UNIV[OF basis-X] by auto
  have the-g: (THE fa.  $\forall a.$  f v \$ a = ( $\sum x \in$  UNIV. fa x * Y \$ x \$ a)) = g
  proof (rule the-equality)
    have  $\forall a.$  f v \$ a = ( $\sum x \in$  UNIV. g x *_R Y \$ x) \$ a using g by simp
    thus  $\forall a.$  f v \$ a = ( $\sum x \in$  UNIV. g x * Y \$ x \$ a) unfolding setsum-component
    by simp
    fix fa assume  $\forall a.$  f v \$ a = ( $\sum x \in$  UNIV. fa x * Y \$ x \$ a)
    hence fa: f v = ( $\sum x \in$  UNIV. fa x *_R Y \$ x) by (vector, auto)
    show fa=g by (rule basis-combination-unique[OF basis-Y], simp add: fa g)
    qed
  have the-s: (THE f.  $\forall i.$  v \$ i = ( $\sum x \in$  UNIV. f x * X \$ x \$ i))=s
  proof (rule the-equality)
    have  $\forall i.$  v \$ i = ( $\sum x \in$  UNIV. s x *_R X \$ x) \$ i using s by simp
    thus  $\forall i.$  v \$ i = ( $\sum x \in$  UNIV. s x * X \$ x \$ i) unfolding setsum-component
    by simp
    fix fa assume  $\forall i.$  v \$ i = ( $\sum x \in$  UNIV. fa x * X \$ x \$ i)
    hence fa: v=( $\sum x \in$  UNIV. fa x *_R X \$ x) by (vector, auto)
    show fa=s by (rule basis-combination-unique[OF basis-X], simp add: fa s)
    qed
  def t $\equiv$  $\lambda x.$  ( $\sum i \in$  UNIV. (s i * (THE fa. f (X \$ i) = ( $\sum x \in$  UNIV. fa x *_R Y \$ x)) x))
  have ( $\sum x \in$  UNIV. g x *_R Y \$ x) = f v using g by simp
  also have ... = f ( $\sum x \in$  UNIV. s x *_R X \$ x) using s by simp
  also have ... = ( $\sum x \in$  UNIV. s x *_R f (X \$ x)) by (rule linear-setsum-mul[OF linear-f], simp)

```

```

also have ... = ( $\sum_{i \in UNIV} s i *_R setsum (\lambda j. (matrix' X Y f) \$ j \$ i *_R (Y \$ j))$ )
UNIV) using matrix'[OF linear-f basis-X basis-Y] by auto
also have ... = ( $\sum_{i \in UNIV} \sum_{x \in UNIV} s i *_R matrix' X Y f \$ x \$ i *_R Y$ 
\$ x) unfolding scaleR-setsum-right ..
also have ... = ( $\sum_{i \in UNIV} \sum_{x \in UNIV} (s i * (THE fa. f (X \$ i)) = (\sum_{x \in UNIV}$ 
fa x *R Y \$ x) \$ x) *R Y \$ x) unfolding matrix'-def unfolding coord-def by
auto
also have ... = ( $\sum_{x \in UNIV} (\sum_{i \in UNIV} (s i * (THE fa. f (X \$ i)) =$ 
( $\sum_{x \in UNIV} fa x *_R Y \$ x) \$ x) *R Y \$ x) \$ x) by (rule setsum-commute)
also have ... = ( $\sum_{x \in UNIV} (\sum_{i \in UNIV} (s i * (THE fa. f (X \$ i)) =$ 
( $\sum_{x \in UNIV} fa x *_R Y \$ x) \$ x) *R Y \$ x) \$ x) unfolding scaleR-setsum-left ..
also have ... = ( $\sum_{x \in UNIV} t x *_R Y \$ x) \$ x) unfolding t-def ..
finally have ( $\sum_{x \in UNIV} g x *_R Y \$ x) = (\sum_{x \in UNIV} t x *_R Y \$ x) \$ x) .
hence g=t using basis-combination-unique[OF basis-Y] by simp
thus (THE fa.  $\forall i. f v \$ i = (\sum_{x \in UNIV} fa x * Y \$ x \$ i)$ ) i =
( $\sum_{x \in UNIV} (THE f. \forall i. v \$ i = (\sum_{x \in UNIV} f x * X \$ x \$ i)) x * (THE$ 
fa.  $\forall i. f (X \$ x) \$ i = (\sum_{x \in UNIV} fa x * Y \$ x \$ i)) i$ )
proof (unfold the-g the-s t-def, auto)
have ( $\sum_{x \in UNIV} s x * (THE fa. \forall i. f (X \$ x) \$ i = (\sum_{x \in UNIV} fa x *$ 
Y \$ x \$ i)) \$ i) =
( $\sum_{x \in UNIV} s x * (THE fa. \forall i. f (X \$ x) \$ i = (\sum_{x \in UNIV} fa x *_R Y$ 
\$ x) \$ i) \$ i) unfolding setsum-component by simp
also have ... = ( $\sum_{x \in UNIV} s x * (THE fa. f (X \$ x) \$ i = (\sum_{x \in UNIV} fa x *$ 
R Y \$ x) \$ i) \$ i) by (rule setsum-cong2, simp add: vec-eq-iff)
finally show ( $\sum_{ia \in UNIV} s ia * (THE fa. f (X \$ ia) = (\sum_{x \in UNIV} fa x *$ 
R Y \$ x) \$ i) \$ i) = ( $\sum_{x \in UNIV} s x * (THE fa. \forall i. f (X \$ x) \$ i = (\sum_{x \in UNIV}$ 
fa x * Y \$ x \$ i) \$ i) \$ i)
by auto
qed
qed$$$$ 
```

```

lemma matrix'-compose:
fixes X::realnn and Y::realmm and Z::realpp
assumes basis-X: is-basis (set-of-vector X) and basis-Y: is-basis (set-of-vector
Y) and basis-Z: is-basis (set-of-vector Z)
and linear-f: linear f and linear-g: linear g
shows matrix' X Z (g o f) = (matrix' Y Z g) ** (matrix' X Y f)
proof (unfold matrix-eq, clarify)
fix a::(real, 'n) vec
obtain v where v: a = coord X v using bij-coord[OF basis-X] unfolding bij-iff
by metis
have linear-gf: linear (g o f) using linear-compose[OF linear-f linear-g] .
have matrix' X Z (g o f) *v a = matrix' X Z (g o f) *v (coord X v) unfolding
v ..
also have ... = coord Z ((g o f) v) unfolding coord-matrix'[OF basis-X basis-Z
linear-gf, symmetric] ..
also have ... = coord Z (g (f v)) unfolding o-def ..
also have ... = (matrix' Y Z g) *v (coord Y (f v)) unfolding coord-matrix'[OF
basis-Y basis-Z linear-g] ..

```

```

also have ... = (matrix' Y Z g) *v ((matrix' X Y f) *v (coord X v)) unfolding
coord-matrix'[OF basis-X basis-Y linear-f] ..
also have ... = ((matrix' Y Z g) ** (matrix' X Y f)) *v (coord X v) unfolding
matrix-vector-mul-assoc ..
finally show matrix' X Z (g o f) *v a = matrix' Y Z g ** matrix' X Y f *v a
unfolding v .
qed

```

```

lemma exists-linear-eq-matrix':
fixes A::real^m^n and X::real^m^m and Y::real^n^n
assumes basis-X: is-basis (set-of-vector X) and basis-Y: is-basis (set-of-vector Y)
shows ∃f. matrix' X Y f = A ∧ linear f
proof -
  def f == λv. setsum (λj. A $ j $ (THE k. v = X $ k) *R Y $ j) UNIV
  obtain g where linear-g: linear g and f-eq-g: (∀x ∈ (set-of-vector X). g x = f x)
  using linear-independent-extend using basis-X unfolding is-basis-def by blast
  show ?thesis
  proof (rule exI[of - g], rule conjI)
    show matrix' X Y g = A
  proof (rule matrix'2)
    show linear g using linear-g .
    show is-basis (set-of-vector X) using basis-X .
    show is-basis (set-of-vector Y) using basis-Y .
    show ∀i. g (X $ i) = (∑j∈UNIV. A $ j $ i *R Y $ j)
    proof (clarify)
      fix i
      have the-k-eq-i: (THE k. X $ i = X $ k) = i
      proof (rule the-equality)
        show X $ i = X $ i ..
        fix k assume Xi-Xk: X $ i = X $ k show k = i using Xi-Xk basis-X
        inj-eq inj-op-nth by metis
      qed
      have Xi-in-X:X$i ∈ (set-of-vector X) unfolding set-of-vector-def by auto
      have g (X$i) = f (X$i) using f-eq-g Xi-in-X by simp
      also have ... = (∑j∈UNIV. A $ j $ (THE k. X $ i = X $ k) *R Y $ j)
      unfolding f-def ..
      also have ... = (∑j∈UNIV. A $ j $ i *R Y $ j) unfolding the-k-eq-i ..
      finally show g (X $ i) = (∑j∈UNIV. A $ j $ i *R Y $ j) .
    qed
    qed
    show linear g using linear-g .
  qed
qed

```

lemma linear-matrix':

```

assumes basis-Y: is-basis (set-of-vector Y)
shows linear (matrix' X Y)
proof (unfold linear-def, auto)
fix f g
show matrix' X Y (f + g) = matrix' X Y f + matrix' X Y g
proof (unfold matrix'-def coord-def, vector, auto)
fix i j
obtain a where a:( $\sum x \in \text{UNIV}. a x *_R Y \$ x$ ) = f (X \$ j) using basis-UNIV[OF basis-Y] by blast
obtain b where b:( $\sum x \in \text{UNIV}. b x *_R Y \$ x$ ) = g (X \$ j) using basis-UNIV[OF basis-Y] by blast
obtain c where c:( $\sum x \in \text{UNIV}. c x *_R Y \$ x$ ) = (f + g) (X \$ j) using basis-UNIV[OF basis-Y] by blast
def d $\equiv \lambda i. a i + b i$ 
have ( $\sum x \in \text{UNIV}. c x *_R Y \$ x$ ) = (f + g) (X \$ j) using c by simp
also have ... = f (X \$ j) + g (X \$ j) unfolding plus-fun-def ..
also have ... = ( $\sum x \in \text{UNIV}. a x *_R Y \$ x$ ) + ( $\sum x \in \text{UNIV}. b x *_R Y \$ x$ )
unfolding a b ..
also have ... = ( $\sum x \in \text{UNIV}. (a x *_R Y \$ x) + b x *_R Y \$ x$ ) unfolding setsum-addf ..
also have ... = ( $\sum x \in \text{UNIV}. (a x + b x) *_R Y \$ x$ ) unfolding scaleR-add-left
..
also have ... = ( $\sum x \in \text{UNIV}. (d x) *_R Y \$ x$ ) unfolding d-def by simp
finally have ( $\sum x \in \text{UNIV}. c x *_R Y \$ x$ ) = ( $\sum x \in \text{UNIV}. d x *_R Y \$ x$ ).
hence c-eq-d: c=d using basis-combination-unique[OF basis-Y] by simp
have the-a: (THE fa.  $\forall i. f (X \$ j) \$ i = (\sum x \in \text{UNIV}. fa x * Y \$ x \$ i)$ ) = a
proof (rule the-equality)
have  $\forall i. f (X \$ j) \$ i = (\sum x \in \text{UNIV}. a x *_R Y \$ x) \$ i$  using a unfolding vec-eq-iff by simp
thus  $\forall i. f (X \$ j) \$ i = (\sum x \in \text{UNIV}. a x * Y \$ x \$ i)$  unfolding setsum-component by simp
fix fa assume  $\forall i. f (X \$ j) \$ i = (\sum x \in \text{UNIV}. fa x * Y \$ x \$ i)$ 
hence f (X \$ j) = ( $\sum x \in \text{UNIV}. fa x *_R Y \$ x$ ) unfolding vec-eq-iff
setsum-component by simp
thus fa = a using basis-combination-unique[OF basis-Y] a by simp
qed
have the-b: (THE f.  $\forall i. g (X \$ j) \$ i = (\sum x \in \text{UNIV}. f x * Y \$ x \$ i)$ ) = b
proof (rule the-equality)
have  $\forall i. g (X \$ j) \$ i = (\sum x \in \text{UNIV}. b x *_R Y \$ x) \$ i$  using b unfolding vec-eq-iff by simp
thus  $\forall i. g (X \$ j) \$ i = (\sum x \in \text{UNIV}. b x * Y \$ x \$ i)$  unfolding setsum-component by simp
fix fa assume  $\forall i. g (X \$ j) \$ i = (\sum x \in \text{UNIV}. fa x * Y \$ x \$ i)$ 
hence g (X \$ j) = ( $\sum x \in \text{UNIV}. fa x *_R Y \$ x$ ) unfolding vec-eq-iff
setsum-component by simp
thus fa = b using basis-combination-unique[OF basis-Y] b by simp
qed
have the-c: (THE fa.  $\forall i. (f + g) (X \$ j) \$ i = (\sum x \in \text{UNIV}. fa x * Y \$ x \$ i)$ ) = c

```

```

proof (rule the-equality)
  have  $\forall i. (f + g) (X \$ j) \$ i = (\sum x \in UNIV. c x *_R Y \$ x) \$ i$  using c
  unfolding vec-eq-iff by simp
    thus  $\forall i. (f + g) (X \$ j) \$ i = (\sum x \in UNIV. c x * Y \$ x \$ i)$  unfolding
    setsum-component by simp
      fix fa assume  $\forall i. (f + g) (X \$ j) \$ i = (\sum x \in UNIV. fa x * Y \$ x \$ i)$ 
      hence  $(f + g) (X \$ j) = (\sum x \in UNIV. fa x *_R Y \$ x)$  unfolding vec-eq-iff
      setsum-component by simp
        thus fa = c using basis-combination-unique[OF basis-Y] c by simp
        qed
        show (THE fa.  $\forall i. (f + g) (X \$ j) \$ i = (\sum x \in UNIV. fa x * Y \$ x \$ i)$ ) i =
          (THE fa.  $\forall i. f (X \$ j) \$ i = (\sum x \in UNIV. fa x * Y \$ x \$ i)$ ) i + (THE f.
           $\forall i. g (X \$ j) \$ i = (\sum x \in UNIV. f x * Y \$ x \$ i)$ ) i
          unfolding the-a the-b the-c unfolding a b c using c-eq-d unfolding d-def
          by fast
        qed
        fix c
        show matrix' X Y (c *_R f) = c *_R matrix' X Y f
        proof (unfold matrix'-def coord-def, vector, auto)
          fix i j
          obtain a where a:  $(\sum x \in UNIV. a x *_R Y \$ x) = f (X \$ j)$  using basis-UNIV[OF
basis-Y] by blast
            obtain b where b:  $(\sum x \in UNIV. b x *_R Y \$ x) = (c *_R f) (X \$ j)$  using
basis-UNIV[OF basis-Y] by blast
            def d ≡  $\lambda i. c *_R a i$ 
            have the-a: (THE fa.  $\forall i. f (X \$ j) \$ i = (\sum x \in UNIV. fa x * Y \$ x \$ i)$ ) = a
            proof (rule the-equality)
              have  $\forall i. f (X \$ j) \$ i = (\sum x \in UNIV. a x *_R Y \$ x) \$ i$  using a unfolding
vec-eq-iff by simp
                thus  $\forall i. f (X \$ j) \$ i = (\sum x \in UNIV. a x * Y \$ x \$ i)$  unfolding
setsum-component by simp
                  fix fa assume  $\forall i. f (X \$ j) \$ i = (\sum x \in UNIV. fa x * Y \$ x \$ i)$ 
                  hence  $f (X \$ j) = (\sum x \in UNIV. fa x *_R Y \$ x)$  unfolding vec-eq-iff
setsum-component by simp
                    thus fa = a using basis-combination-unique[OF basis-Y] a by simp
                    qed
                    have the-b: (THE fa.  $\forall i. (c *_R f) (X \$ j) \$ i = (\sum x \in UNIV. fa x * Y \$ x \$$ 
i) = b
                    proof (rule the-equality)
                      have  $\forall i. (c *_R f) (X \$ j) \$ i = (\sum x \in UNIV. b x *_R Y \$ x) \$ i$  using b
unfolding vec-eq-iff by simp
                        thus  $\forall i. (c *_R f) (X \$ j) \$ i = (\sum x \in UNIV. b x * Y \$ x \$ i)$  unfolding
setsum-component by simp
                          fix fa assume  $\forall i. (c *_R f) (X \$ j) \$ i = (\sum x \in UNIV. fa x * Y \$ x \$ i)$ 
                          hence  $(c *_R f) (X \$ j) = (\sum x \in UNIV. fa x *_R Y \$ x)$  unfolding vec-eq-iff
setsum-component by simp
                            thus fa = b using basis-combination-unique[OF basis-Y] b by simp
                            qed
                            have  $(\sum x \in UNIV. b x *_R Y \$ x) = (c *_R f) (X \$ j)$  using b .

```

```

also have ... =  $c *_R f (X \$ j)$  unfolding scaleR-fun-def ..
also have ... =  $c *_R (\sum x \in UNIV. a x *_R Y \$ x)$  unfolding a ..
also have ... =  $(\sum x \in UNIV. c *_R (a x *_R Y \$ x))$  unfolding scaleR-setsum-right
..
also have ... =  $(\sum x \in UNIV. (c *_R a x) *_R Y \$ x)$  by auto
also have ... =  $(\sum x \in UNIV. d x *_R Y \$ x)$  unfolding d-def ..
finally have  $(\sum x \in UNIV. b x *_R Y \$ x) = (\sum x \in UNIV. d x *_R Y \$ x)$  .
hence  $b=d$  using basis-combination-unique[OF basis-Y] b by simp
thus (THE fa.  $\forall i. (c *_R f) (X \$ j) \$ i = (\sum x \in UNIV. fa x * Y \$ x \$ i)$ ) i
=  $c * (THE fa. \forall i. f (X \$ j) \$ i = (\sum x \in UNIV. fa x * Y \$ x \$ i)) i$ 
    unfolding the-a the-b d-def
    by simp
qed
qed

```

```

lemma matrix'-surj:
assumes basis-X: is-basis (set-of-vector X) and basis-Y: is-basis (set-of-vector Y)
shows surj (matrix' X Y)
proof (unfold surj-def, clarify)
fix A
show  $\exists f. A = matrix' X Y f$ 
using exists-linear-eq-matrix'[OF basis-X basis-Y, of A] unfolding matrix'-def
by auto
qed

```

Properties of *matrix-change-of-basis*  $?X ?Y = (\chi i j. coord ?Y (?X \$ j) \$ i)$ .

```

lemma matrix-change-of-basis-works:
fixes X::real^n^n and Y::real^n^n
assumes basis-X: is-basis (set-of-vector X)
and basis-Y: is-basis (set-of-vector Y)
shows (matrix-change-of-basis X Y) *v (coord X v) = (coord Y v)
proof (unfold matrix-mult-vsum matrix-change-of-basis-def column-def coord-def,
vector, auto)
fix i
obtain f where f:  $(\sum x \in UNIV. f x *_R Y \$ x) = v$  using basis-UNIV[OF basis-Y] by blast
obtain g where g:  $(\sum x \in UNIV. g x *_R X \$ x) = v$  using basis-UNIV[OF basis-X] by blast
def t≡λx. (THE f. X \$ x =  $(\sum a \in UNIV. f a *_R Y \$ a)$ )
def w≡λi.  $(\sum x \in UNIV. g x *_R t x i)$ 
have the-f:(THE f.  $\forall i. v \$ i = (\sum x \in UNIV. f x * Y \$ x \$ i)$ ) = f
proof (rule the-equality)
show  $\forall i. v \$ i = (\sum x \in UNIV. f x * Y \$ x \$ i)$  using f by auto
fix fa assume  $\forall i. v \$ i = (\sum x \in UNIV. fa x * Y \$ x \$ i)$ 
hence  $\forall i. v \$ i = (\sum x \in UNIV. fa x *_R Y \$ x) \$ i$  unfolding setsum-component
by simp

```

hence  $fa: v = (\sum x \in UNIV. fa x *_R Y \$ x)$  **unfolding** *vec-eq-iff* .  
 show  $fa = f$   
     **using** *basis-combination-unique[OF basis-Y]*  $fa f$  **by** *simp*  
 qed  
 have  $the-g: (\text{THE } f. \forall i. v \$ i = (\sum x \in UNIV. f x * X \$ x \$ i)) = g$   
     **proof** (*rule the-equality*)  
         show  $\forall i. v \$ i = (\sum x \in UNIV. g x * X \$ x \$ i)$  **using**  $g$  **by** *auto*  
         fix  $fa$  **assume**  $\forall i. v \$ i = (\sum x \in UNIV. fa x * X \$ x \$ i)$   
         hence  $\forall i. v \$ i = (\sum x \in UNIV. fa x *_R X \$ x)$  **unfolding** *setsum-component*  
           **by** *simp*  
         hence  $fa: v = (\sum x \in UNIV. fa x *_R X \$ x)$  **unfolding** *vec-eq-iff* .  
         show  $fa = g$   
             **using** *basis-combination-unique[OF basis-X]*  $fa g$  **by** *simp*  
 qed  
 have  $(\sum x \in UNIV. f x *_R Y \$ x) = (\sum x \in UNIV. g x *_R X \$ x)$  **unfolding**  $f$   
 $g ..$   
     also have ...  $= (\sum x \in UNIV. g x *_R (\text{setsum } (\lambda i. (t x i) *_R Y \$ i) UNIV))$   
     **unfolding** *t-def*  
     **proof** (*rule setsum-cong2*)  
         fix  $x$   
         obtain  $h$  **where**  $h: (\sum a \in UNIV. h a *_R Y \$ a) = X \$ x$  **using** *basis-UNIV[OF basis-Y]* **by** *blast*  
         have  $the-h: (\text{THE } f. X \$ x = (\sum a \in UNIV. f a *_R Y \$ a)) = h$   
         **proof** (*rule the-equality*)  
             show  $X \$ x = (\sum a \in UNIV. h a *_R Y \$ a)$  **using**  $h$  **by** *simp*  
             fix  $f$  **assume**  $f: X \$ x = (\sum a \in UNIV. f a *_R Y \$ a)$   
             show  $f = h$  **using** *basis-combination-unique[OF basis-Y]*  $f h$  **by** *simp*  
 qed  
     show  $g x *_R X \$ x = g x *_R (\sum i \in UNIV. (\text{THE } f. X \$ x = (\sum a \in UNIV. f a *_R Y \$ a)) i *_R Y \$ i)$  **unfolding** *the-h h ..*  
 qed  
     also have ...  $= (\sum x \in UNIV. (\text{setsum } (\lambda i. g x *_R (t x i) *_R Y \$ i) UNIV))$   
     **unfolding** *scaleR-setsum-right ..*  
     also have ...  $= (\sum i \in UNIV. \sum x \in UNIV. g x *_R t x i *_R Y \$ i)$  **by** (*rule setsum-commute*)  
     also have ...  $= (\sum i \in UNIV. (\sum x \in UNIV. g x *_R t x i) *_R Y \$ i)$  **unfolding**  
 $scaleR-setsum-left$  **by** *auto*  
     finally have  $(\sum x \in UNIV. f x *_R Y \$ x) = (\sum i \in UNIV. (\sum x \in UNIV. g x *_R t x i) *_R Y \$ i)$  .  
     hence  $f = w$  **using** *basis-combination-unique[OF basis-Y]* **unfolding** *w-def* **by**  
*auto*  
     thus  $(\sum x \in UNIV. (\text{THE } f. \forall i. v \$ i = (\sum x \in UNIV. f x * X \$ x \$ i))) x *$   
 $(\text{THE } f. \forall i. X \$ x \$ i = (\sum x \in UNIV. f x * Y \$ x \$ i)) i =$   
          $(\text{THE } f. \forall i. v \$ i = (\sum x \in UNIV. f x * Y \$ x \$ i)) i$  **unfolding** *the-f the-g*  
     **unfolding** *w-def t-def* **unfolding** *vec-eq-iff* **by** *auto*  
 qed

```

lemma matrix-change-of-basis-mat-1:
  fixes X::realnn
  assumes basis-X: is-basis (set-of-vector X)
  shows matrix-change-of-basis X X = mat 1
proof (unfold matrix-change-of-basis-def coord-def mat-def, vector, auto)
  fix j::n
  def f $\equiv$  $\lambda i.$  if  $i=j$  then 1::real else 0
  have UNIV-rw: UNIV = insert j (UNIV-{j}) by auto
  have ( $\sum x \in \text{UNIV}. f x *_R X \$ x$ ) = ( $\sum x \in (\text{insert } j (\text{UNIV} - \{j\})). f x *_R X \$ x$ ) using UNIV-rw by simp
  also have ... = ( $\lambda x. f x *_R X \$ x$ ) j + ( $\sum x \in (\text{UNIV} - \{j\}). f x *_R X \$ x$ ) by (rule setsum-insert, simp+)
  also have ... = X\$j + ( $\sum x \in (\text{UNIV} - \{j\}). f x *_R X \$ x$ ) unfolding f-def by simp
  also have ... = X\$j + 0 unfolding add-left-cancel f-def by (rule setsum-0', simp)
  finally have f: ( $\sum x \in \text{UNIV}. f x *_R X \$ x$ ) = X\$j by simp
  have the-f: (THE f.  $\forall i. X \$ j \$ i = (\sum x \in \text{UNIV}. f x * X \$ x \$ i)$ ) = f
  proof (rule the-equality)
    show  $\forall i. X \$ j \$ i = (\sum x \in \text{UNIV}. f x * X \$ x \$ i)$  using f unfolding vec-eq-iff unfolding setsum-component by simp
    fix fa assume  $\forall i. X \$ j \$ i = (\sum x \in \text{UNIV}. fa x * X \$ x \$ i)$ 
    hence  $\forall i. X \$ j \$ i = (\sum x \in \text{UNIV}. fa x *_R X \$ x) \$ i$  unfolding setsum-component by simp
    hence fa:  $X \$ j = (\sum x \in \text{UNIV}. fa x *_R X \$ x)$  unfolding vec-eq-iff .
    show fa = f using basis-combination-unique[OF basis-X] fa f by simp
  qed
  show (THE f.  $\forall i. X \$ j \$ i = (\sum x \in \text{UNIV}. f x * X \$ x \$ i)$ ) j = 1 unfolding the-f f-def by simp
  fix i assume i-not-j:  $i \neq j$ 
  show (THE f.  $\forall i. X \$ j \$ i = (\sum x \in \text{UNIV}. f x * X \$ x \$ i)$ ) i = 0 unfolding the-f f-def using i-not-j by simp
  qed

```

Relationships between  $\text{matrix}' ?X ?Y ?f = (\chi i j. \text{coord} ?Y (?f (?X \$ j)) \$ i)$  and  $\text{matrix-change-of-basis} ?X ?Y = (\chi i j. \text{coord} ?Y (?X \$ j) \$ i)$

```

lemma matrix'-matrix-change-of-basis:
  fixes B::realnn and B'::realnn and C::realmm and C'::realmm
  assumes basis-B: is-basis (set-of-vector B) and basis-B': is-basis (set-of-vector B')
  and basis-C: is-basis (set-of-vector C) and basis-C': is-basis (set-of-vector C')
  and linear-f: linear f
  shows matrix' B' C' f = matrix-change-of-basis C C' ** matrix' B C f ** matrix-change-of-basis B' B
proof (unfold matrix-eq, clarify)
  fix x
  obtain v where v:  $x = \text{coord} B' v$  using bij-coord[OF basis-B'] unfolding bij-iff by metis
  have matrix-change-of-basis C C' ** matrix' B C f ** matrix-change-of-basis B'

```

```

 $B *v (\text{coord } B' v)$ 
 $= \text{matrix-change-of-basis } C C' ** \text{matrix}' B C f *v (\text{matrix-change-of-basis } B'$ 
 $B *v (\text{coord } B' v)) \text{ unfolding matrix-vector-mul-assoc ..}$ 
 $\text{also have } ... = \text{matrix-change-of-basis } C C' ** \text{matrix}' B C f *v (\text{coord } B v)$ 
 $\text{unfolding matrix-change-of-basis-works[OF basis-B' basis-B] ..}$ 
 $\text{also have } ... = \text{matrix-change-of-basis } C C' *v (\text{matrix}' B C f *v (\text{coord } B v))$ 
 $\text{unfolding matrix-vector-mul-assoc ..}$ 
 $\text{also have } ... = \text{matrix-change-of-basis } C C' *v (\text{coord } C (f v)) \text{ unfolding}$ 
 $\text{coord-matrix'[OF basis-B basis-C linear-f] ..}$ 
 $\text{also have } ... = \text{coord } C' (f v) \text{ unfolding matrix-change-of-basis-works[OF basis-C}$ 
 $\text{basis-C'] ..}$ 
 $\text{also have } ... = \text{matrix}' B' C' f *v \text{ coord } B' v \text{ unfolding coord-matrix'[OF}$ 
 $\text{basis-B' basis-C' linear-f] ..}$ 
 $\text{finally show } \text{matrix}' B' C' f *v x = \text{matrix-change-of-basis } C C' ** \text{matrix}'$ 
 $B C f ** \text{matrix-change-of-basis } B' B *v x \text{ unfolding } v ..$ 
qed

```

```

lemma matrix'-id-eq-matrix-change-of-basis:
  fixes X::real^n^n and Y::real^n^n
  assumes basis-X: is-basis (set-of-vector X) and basis-Y: is-basis (set-of-vector Y)
  shows matrix' X Y (id) = matrix-change-of-basis X Y
  unfolding matrix'-def matrix-change-of-basis-def unfolding id-def ..

```

Relationships among *invertible-if*  $?f = (\text{linear } ?f \wedge (\exists g. \text{linear } g \wedge g \circ ?f = id \wedge ?f \circ g = id))$ ,  $\text{matrix-change-of-basis } ?X ?Y = (\chi i j. \text{coord } ?Y (?X \$ j) \$ i)$ ,  $\text{matrix}' ?X ?Y ?f = (\chi i j. \text{coord } ?Y (?f (?X \$ j)) \$ i)$  and  $\text{invertible } ?A = (\exists A'. ?A ** A' = mat (1::?'a) \wedge A' ** ?A = mat (1::?'a))$ .

```

lemma matrix-inv-matrix-change-of-basis:
  fixes X::real^n^n and Y::real^n^n
  assumes basis-X: is-basis (set-of-vector X) and basis-Y: is-basis (set-of-vector Y)
  shows matrix-change-of-basis Y X = matrix-inv (matrix-change-of-basis X Y)
  proof (rule matrix-inv-unique[symmetric])
    have linear-id: linear id by (metis linear-id)
    have (matrix-change-of-basis Y X) ** (matrix-change-of-basis X Y) = (matrix'
    Y X id) ** (matrix' X Y id)
    unfolding matrix'-id-eq-matrix-change-of-basis[OF basis-X basis-Y]
    unfolding matrix'-id-eq-matrix-change-of-basis[OF basis-Y basis-X] ..
    also have ... = matrix' X X (id o id) using matrix'-compose[OF basis-X basis-Y
    basis-X linear-id linear-id] ..
    also have ... = matrix-change-of-basis X X using matrix'-id-eq-matrix-change-of-basis[OF
    basis-X basis-X] unfolding o-def id-def .
    also have ... = mat 1 using matrix-change-of-basis-mat-1[OF basis-X] .
    finally show matrix-change-of-basis Y X ** matrix-change-of-basis X Y = mat
    1 .
    have (matrix-change-of-basis X Y) ** (matrix-change-of-basis Y X) = (matrix'
    X Y id) ** (matrix' Y X id)
    unfolding matrix'-id-eq-matrix-change-of-basis[OF basis-X basis-Y]

```

```

unfolding matrix'-id-eq-matrix-change-of-basis[OF basis-Y basis-X] ..
also have ... = matrix' Y Y (id  $\circ$  id) using matrix'-compose[OF basis-Y basis-X
basis-Y linear-id linear-id] ..
also have ... = matrix-change-of-basis Y Y using matrix'-id-eq-matrix-change-of-basis[OF
basis-Y basis-Y] unfolding o-def id-def .
also have ... = mat 1 using matrix-change-of-basis-mat-1[OF basis-Y] .
finally show matrix-change-of-basis X Y ** matrix-change-of-basis Y X = mat
1 .
qed

```

**corollary** invertible-matrix-change-of-basis:  
**fixes**  $X::\text{real}^n^n$  **and**  $Y::\text{real}^n^n$   
**assumes** basis-X: is-basis (set-of-vector  $X$ ) **and** basis-Y: is-basis (set-of-vector  $Y$ )  
**shows** invertible (matrix-change-of-basis  $X Y$ )  
**by** (metis basis-X basis-Y invertible-left-inverse linear-id matrix'-id-eq-matrix-change-of-basis
matrix'-matrix-change-of-basis matrix-change-of-basis-mat-1)

**lemma** invertible-lf-imp-invertible-matrix':  
**assumes** invertible-lf **and** basis-X: is-basis (set-of-vector  $X$ ) **and** basis-Y: is-basis
(set-of-vector  $Y$ )  
**shows** invertible (matrix'  $X Y f$ )  
**by** (metis (lifting) assms(1) basis-X basis-Y invertible-lf-def invertible-lf-imp-invertible-matrix
invertible-matrix-change-of-basis invertible-mult is-basis-cart-basis' matrix'-eq-matrix
matrix'-matrix-change-of-basis)

**lemma** invertible-matrix'-imp-invertible-lf:  
**assumes** invertible (matrix'  $X Y f$ ) **and** basis-X: is-basis (set-of-vector  $X$ )
**and** linear-f: linear f **and** basis-Y: is-basis (set-of-vector  $Y$ )  
**shows** invertible-lf f  
**by** (metis assms(1) basis-X basis-Y id-o invertible-matrix-change-of-basis
invertible-matrix-iff-invertible-lf' invertible-mult is-basis-cart-basis' linear-f linear-id
matrix'-compose matrix'-eq-matrix matrix'-id-eq-matrix-change-of-basis o-id)

**lemma** invertible-matrix-is-change-of-basis:  
**assumes** invertible-P: invertible P **and** basis-X: is-basis (set-of-vector  $X$ )
**shows**  $\exists! Y.$  matrix-change-of-basis  $Y X = P \wedge$  is-basis (set-of-vector  $Y$ )  
**proof** (auto)
**show**  $\exists Y.$  matrix-change-of-basis  $Y X = P \wedge$  is-basis (set-of-vector  $Y$ )
**proof** –
**fix**  $i j$ 
**obtain** f **where** P:  $P = \text{matrix}' X X f$  **and** linear-f: linear f **using** exists-linear-eq-matrix'[*OF*
*basis-X basis-X, of P*] **by** blast
**show** ?thesis

```

proof (rule exI[of - χ j. f (X$j)], rule conjI)
  show matrix-change-of-basis (χ j. f (X $ j)) X = P unfolding matrix-change-of-basis-def
  P matrix'-def by vector
    have invertible-f: invertible-lf f using invertible-matrix'-imp-invertible-lf[OF
  - basis-X linear-f basis-X] using invertible-P unfolding P by simp
    have rw: set-of-vector (χ j. f (X $ j)) = f'(set-of-vector X) unfolding
  set-of-vector-def by auto
    show is-basis (set-of-vector (χ j. f (X $ j))) unfolding rw using basis-image-linear[OF
  invertible-f basis-X] .
  qed
  qed
  fix Y Z
  assume basis-Y:is-basis (set-of-vector Y) and eq: matrix-change-of-basis Z X =
  matrix-change-of-basis Y X and basis-Z: is-basis (set-of-vector Z)
  have ZY-coord: ∀ i. coord X (Z$i) = coord X (Y$i) using eq unfolding
  matrix-change-of-basis-def unfolding vec-eq-iff by vector
  show Y=Z by (vector, metis ZY-coord coord-eq[OF basis-X])
  qed

```

### Equivalent Matrices

Next definition follows the one presented in Modern Algebra by Seth Warner.

**definition** *equivalent-matrices* A B = (exists P Q. invertible P ∧ invertible Q ∧ B =
 (matrix-inv P)\*\*A\*\*Q)

**lemma** *exists-basis*: ∃ X::real^n^n. *is-basis* (set-of-vector X) **using** *is-basis-cart-basis'*
**by** *auto*

```

lemma equivalent-implies-exist-matrix':
  assumes equivalent: equivalent-matrices A B
  shows ∃ X Y X' Y' f::real^n⇒real^m.
    linear f ∧ matrix' X Y f = A ∧ matrix' X' Y' f = B ∧ is-basis (set-of-vector
  X) ∧ is-basis (set-of-vector Y) ∧ is-basis (set-of-vector X') ∧ is-basis (set-of-vector
  Y')
  proof –
    obtain X::real^n^n where X: is-basis (set-of-vector X) using exists-basis by
  blast
    obtain Y::real^m^m where Y: is-basis (set-of-vector Y) using exists-basis
  by blast
    obtain P Q where B=PAQ: B=(matrix-inv P)**A**Q and inv-P: invertible P
  and inv-Q: invertible Q using equivalent unfolding equivalent-matrices-def by
  auto
    obtain f where f-A: matrix' X Y f = A and linear-f: linear-f using exists-linear-eq-matrix'[OF
  X Y] by auto
    obtain X'::real^n^n where X': is-basis (set-of-vector X') and Q:matrix-change-of-basis
  X' X = Q using invertible-matrix-is-change-of-basis[OF inv-Q X] by fast
    obtain Y'::real^m^m where Y': is-basis (set-of-vector Y') and P:matrix-change-of-basis
  Y' Y = P using invertible-matrix-is-change-of-basis[OF inv-P Y] by fast
    have matrix-inv-P: matrix-change-of-basis Y Y' = matrix-inv P using matrix-inv-matrix-change-of-basis[OF
  Y' Y] P by simp

```

```

have matrix' X' Y' f = matrix-change-of-basis Y Y' ** matrix' X Y f **  

matrix-change-of-basis X' X using matrix'-matrix-change-of-basis[OF X X' Y Y'  

linear-f] .  

also have ... = (matrix-inv P) ** A ** Q unfolding matrix-inv-P f-A Q ..  

also have ... = B using B-PAQ ..  

finally show ?thesis using f-A X X' Y Y' linear-f by fast  

qed

```

```

lemma exist-matrix'-implies-equivalent:  

assumes A: matrix' X Y f = A  

and B: matrix' X' Y' f = B  

and X: is-basis (set-of-vector X)  

and Y: is-basis (set-of-vector Y)  

and X': is-basis (set-of-vector X')  

and Y': is-basis (set-of-vector Y')  

and linear-f: linear f  

shows equivalent-matrices A B  

proof (unfold equivalent-matrices-def, rule exI[of - matrix-change-of-basis Y' Y],  

rule exI[of - matrix-change-of-basis X' X], auto)  

have inv: matrix-change-of-basis Y Y' = matrix-inv (matrix-change-of-basis Y'  

Y) using matrix-inv-matrix-change-of-basis[OF Y' Y] .  

show invertible (matrix-change-of-basis Y' Y) using invertible-matrix-change-of-basis[OF  

Y' Y] .  

show invertible (matrix-change-of-basis X' X) using invertible-matrix-change-of-basis[OF  

X' X] .  

have B = matrix' X' Y' f using B ..  

also have ... = matrix-change-of-basis Y Y' ** matrix' X Y f ** matrix-change-of-basis  

X' X using matrix'-matrix-change-of-basis[OF X X' Y Y' linear-f] .  

finally show B = matrix-inv (matrix-change-of-basis Y' Y) ** A ** matrix-change-of-basis  

X' X unfolding inv unfolding A .  

qed

```

```

corollary equivalent-iff-exist-matrix':  

shows equivalent-matrices A B  $\longleftrightarrow$  ( $\exists X Y X' Y' f : \text{real}^n \times \text{real}^n$ .  

linear f  $\wedge$  matrix' X Y f = A  $\wedge$  matrix' X' Y' f = B  $\wedge$  is-basis (set-of-vector  

X)  $\wedge$  is-basis (set-of-vector Y)  $\wedge$  is-basis (set-of-vector X')  $\wedge$  is-basis (set-of-vector  

Y'))  

by (rule, auto simp add: exist-matrix'-implies-equivalent equivalent-implies-exist-matrix')

```

Similar matrices

```

definition similar-matrices :: 'a::semiring-1 ^n ^n  $\Rightarrow$  'a::semiring-1 ^n ^n  

 $\Rightarrow$  bool  

where similar-matrices A B = ( $\exists P$ . invertible P  $\wedge$  B = (matrix-inv P) ** A ** P)

```

```

lemma similar-implies-exist-matrix':  

fixes A B::real^n^n  

assumes similar: similar-matrices A B

```

**shows**  $\exists X Y f. \text{linear } f \wedge \text{matrix}' X X f = A \wedge \text{matrix}' Y Y f = B \wedge \text{is-basis}(\text{set-of-vector } X) \wedge \text{is-basis}(\text{set-of-vector } Y)$   
**proof –**  
**obtain**  $P$  **where**  $\text{inv-}P: \text{invertible } P$  **and**  $B\text{-PAP}: B = (\text{matrix-}inv \ P) ** A ** P$   
**using similar unfolding similar-matrices-def by blast**  
**obtain**  $X::\text{real}^{n \times n}$  **where**  $X: \text{is-basis}(\text{set-of-vector } X)$  **using exists-basis by blast**  
**obtain**  $f$  **where**  $\text{linear-}f: \text{linear } f$  **and**  $A: \text{matrix}' X X f = A$  **using exists-linear-eq-matrix'[OF X X]** **by blast**  
**obtain**  $Y::\text{real}^{n \times n}$  **where**  $Y: \text{is-basis}(\text{set-of-vector } Y)$  **and**  $P: P = \text{matrix-change-of-basis } Y X$  **using invertible-matrix-is-change-of-basis[OF inv-}P X]** **by fast**  
**have**  $P': \text{matrix-}inv \ P = \text{matrix-change-of-basis } X Y$  **by** (*metis (lifting)*)  $P X Y$   
**matrix-}inv-matrix-change-of-basis)**  
**have**  $B = (\text{matrix-}inv \ P) ** A ** P$  **using B-PAP**.  
**also have** ... =  $\text{matrix-change-of-basis } X Y ** \text{matrix}' X X f ** P$  **unfolding**  
 $P' A ..$   
**also have** ... =  $\text{matrix-change-of-basis } X Y ** \text{matrix}' X X f ** \text{matrix-change-of-basis } Y X$  **unfolding**  $P ..$   
**also have** ... =  $\text{matrix}' Y Y f$  **using matrix'-matrix-change-of-basis[OF X Y X linear-}f]** **by simp**  
**finally show** ?thesis **using**  $X Y A$  **linear-}f** **by fast**  
**qed**

**lemma** *exist-matrix'-implies-similar*:  
**fixes**  $A B::\text{real}^{n \times n}$   
**assumes**  $\text{linear-}f: \text{linear } f$  **and**  $A: \text{matrix}' X X f = A$  **and**  $B: \text{matrix}' Y Y f = B$  **and**  $X: \text{is-basis}(\text{set-of-vector } X)$  **and**  $Y: \text{is-basis}(\text{set-of-vector } Y)$   
**shows** *similar-matrices A B*  
**proof** (*unfold similar-matrices-def, rule exI[of - matrix-change-of-basis Y X], rule conjI*)  
**have**  $B = \text{matrix}' Y Y f$  **using**  $B ..$   
**also have** ... =  $\text{matrix-change-of-basis } X Y ** \text{matrix}' X X f ** \text{matrix-change-of-basis } Y X$  **using** *matrix'-matrix-change-of-basis[OF X Y X Y linear-}f]* **by simp**  
**also have** ... =  $\text{matrix-}inv(\text{matrix-change-of-basis } Y X) ** A ** \text{matrix-change-of-basis } Y X$  **unfolding**  $A$  *matrix-}inv-matrix-change-of-basis[OF Y X] ..*  
**finally show**  $B = \text{matrix-}inv(\text{matrix-change-of-basis } Y X) ** A ** \text{matrix-change-of-basis } Y X$ .  
**show** *invertible (matrix-change-of-basis Y X)* **using** *invertible-matrix-change-of-basis[OF Y X]* .  
**qed**

**corollary** *similar-iff-exist-matrix'*:  
**fixes**  $A B::\text{real}^{n \times n}$   
**shows** *similar-matrices A B  $\longleftrightarrow$  ( $\exists X Y f. \text{linear } f \wedge \text{matrix}' X X f = A \wedge \text{matrix}' Y Y f = B \wedge \text{is-basis}(\text{set-of-vector } X) \wedge \text{is-basis}(\text{set-of-vector } Y)$ )*  
**by** (*rule, auto simp add: exist-matrix'-implies-similar similar-implies-exist-matrix'*)

```

end
theory Gauss-Jordan
imports
  Mod-Type
  Elementary-Operations
begin

4.1 Reduced Row Echelon Form

This function returns True if each position lesser than k in a column contains
a zero.

definition is-zero-row-upk :: 'rows => nat => 'a::{zero} ^'columns::{mod-type} ^'rows
=> bool
  where is-zero-row-upk i k A = ( $\forall j::'columns. (to-nat j) < k \rightarrow A \$ i \$ j = 0$ )

definition is-zero-row :: 'rows => 'a::{zero} ^'columns::{mod-type} ^'rows => bool
  where is-zero-row i A = is-zero-row-upk i (ncols A) A

lemma is-zero-row-upk-ncols:
  fixes A::'a::{zero} ^'columns::{mod-type} ^'rows
  shows is-zero-row-upk i (ncols A) A = ( $\forall j::'columns. A \$ i \$ j = 0$ ) unfolding
is-zero-row-def is-zero-row-upk-def ncols-def by auto

corollary is-zero-row-def':
  fixes A::'a::{zero} ^'columns::{mod-type} ^'rows
  shows is-zero-row i A = ( $\forall j::'columns. A \$ i \$ j = 0$ ) using is-zero-row-upk-ncols
unfolding is-zero-row-def ncols-def .

lemma not-is-zero-row-upk-suc:
  assumes  $\neg$  is-zero-row-upk i (Suc k) A
  and  $\forall i. A \$ i \$ (from-nat k) = 0$ 
  shows  $\neg$  is-zero-row-upk i k A
  using assms from-nat-to-nat-id
  using is-zero-row-upk-def less-SucE
  by metis

lemma is-zero-row-upk-suc:
  assumes is-zero-row-upk i k A
  and A $ i $ (from-nat k) = 0
  shows is-zero-row-upk i (Suc k) A
  using assms unfolding is-zero-row-upk-def using less-SucE to-nat-from-nat
by metis

lemma is-zero-row-upk-0:
  shows is-zero-row-upk m 0 A unfolding is-zero-row-upk-def by fast

lemma is-zero-row-upk-0':
  shows  $\forall m. is-zero-row-upk m 0 A$  unfolding is-zero-row-upk-def by fast

```

```

lemma is-zero-row-upt-k-le:
  assumes is-zero-row-upt-k i (Suc k) A
  shows is-zero-row-upt-k i k A
  using assms unfolding is-zero-row-upt-k-def by simp

```

This definitions returns True if a matrix is in reduced row echelon form up to the column k (not included), otherwise False.

```

definition reduced-row-echelon-form-upt-k :: 'a::{zero, one} ^'m::{mod-type} ^'n::{finite,
ord, plus, one} => nat => bool
where reduced-row-echelon-form-upt-k A k =
(
  ( $\forall i. \text{is-zero-row-upt-k } i k A \longrightarrow \neg (\exists j. j > i \wedge \neg \text{is-zero-row-upt-k } j k A)) \wedge$ 
   $(\forall i. \neg (\text{is-zero-row-upt-k } i k A) \longrightarrow A \$ i \$ (\text{LEAST } k. A \$ i \$ k \neq 0) = 1) \wedge$ 
  (*In the following condition,  $i < i+1$  is assumed to avoid that row  $i$  be the latest
row (in that case,  $i+1$  would be the first row):*)
   $(\forall i. i < i+1 \wedge \neg (\text{is-zero-row-upt-k } i k A) \wedge \neg (\text{is-zero-row-upt-k } (i+1) k A)$ 
   $\longrightarrow ((\text{LEAST } n. A \$ i \$ n \neq 0) < (\text{LEAST } n. A \$ (i+1) \$ n \neq 0))) \wedge$ 
   $(\forall i. \neg (\text{is-zero-row-upt-k } i k A) \longrightarrow (\forall j. i \neq j \longrightarrow A \$ j \$ (\text{LEAST } n. A \$ i \$ n \neq 0) = 0))$ 
)

```

```

lemma rref-upt-0: reduced-row-echelon-form-upt-k A 0
  unfolding reduced-row-echelon-form-upt-k-def is-zero-row-upt-k-def by auto

```

```

lemma rref-upt-condition1:
  assumes r: reduced-row-echelon-form-upt-k A k
  shows ( $\forall i. \text{is-zero-row-upt-k } i k A \longrightarrow \neg (\exists j. j > i \wedge \neg \text{is-zero-row-upt-k } j k A))$ 
  using r unfolding reduced-row-echelon-form-upt-k-def by simp

```

```

lemma rref-upt-condition2:
  assumes r: reduced-row-echelon-form-upt-k A k
  shows ( $\forall i. \neg (\text{is-zero-row-upt-k } i k A) \longrightarrow A \$ i \$ (\text{LEAST } k. A \$ i \$ k \neq 0) = 1$ )
  using r unfolding reduced-row-echelon-form-upt-k-def by simp

```

```

lemma rref-upt-condition3:
  assumes r: reduced-row-echelon-form-upt-k A k
  shows ( $\forall i. i < i+1 \wedge \neg (\text{is-zero-row-upt-k } i k A) \wedge \neg (\text{is-zero-row-upt-k } (i+1) k A) \longrightarrow ((\text{LEAST } n. A \$ i \$ n \neq 0) < (\text{LEAST } n. A \$ (i+1) \$ n \neq 0)))$ 
  using r unfolding reduced-row-echelon-form-upt-k-def by simp

```

```

lemma rref-upt-condition4:
  assumes r: reduced-row-echelon-form-upt-k A k
  shows ( $\forall i. \neg (\text{is-zero-row-upt-k } i k A) \longrightarrow (\forall j. i \neq j \longrightarrow A \$ j \$ (\text{LEAST } n. A \$ i \$ n \neq 0) = 0))$ 
  using r unfolding reduced-row-echelon-form-upt-k-def by simp

```

```

lemma reduced-row-echelon-form-upt-k-intro:
  assumes ( $\forall i. \text{is-zero-row-upt-k } i k A \longrightarrow \neg (\exists j. j > i \wedge \neg \text{is-zero-row-upt-k } j k A)$ )
  and ( $\forall i. \neg (\text{is-zero-row-upt-k } i k A) \longrightarrow A \$ i \$ (\text{LEAST } k. A \$ i \$ k \neq 0) = 1$ )
  and ( $\forall i. i < i+1 \wedge \neg (\text{is-zero-row-upt-k } i k A) \wedge \neg (\text{is-zero-row-upt-k } (i+1) k A) \longrightarrow ((\text{LEAST } n. A \$ i \$ n \neq 0) < (\text{LEAST } n. A \$ (i+1) \$ n \neq 0))$ )
  and ( $\forall i. \neg (\text{is-zero-row-upt-k } i k A) \longrightarrow (\forall j. i \neq j \longrightarrow A \$ j \$ (\text{LEAST } n. A \$ i \$ n \neq 0) = 0)$ )
  shows reduced-row-echelon-form-upt-k A k
  unfolding reduced-row-echelon-form-upt-k-def using assms by fast

lemma rref-suc-imp-rref:
  fixes A::'a::{semiring-1} ^'n::{mod-type} ^'m::{mod-type}
  assumes r: reduced-row-echelon-form-upt-k A (Suc k)
  and k-le-card: Suc k < ncols A
  shows reduced-row-echelon-form-upt-k A k
  proof (rule reduced-row-echelon-form-upt-k-intro)
    show  $\forall i. \neg \text{is-zero-row-upt-k } i k A \longrightarrow A \$ i \$ (\text{LEAST } k. A \$ i \$ k \neq 0) = 1$ 
      using rref-upt-condition2[OF r] less-SucI unfolding is-zero-row-upt-k-def by blast
    show  $\forall i. i < i + 1 \wedge \neg \text{is-zero-row-upt-k } i k A \wedge \neg \text{is-zero-row-upt-k } (i + 1) k A \longrightarrow (\text{LEAST } n. A \$ i \$ n \neq 0) < (\text{LEAST } n. A \$ (i + 1) \$ n \neq 0)$ 
      using rref-upt-condition3[OF r] less-SucI unfolding is-zero-row-upt-k-def by blast
    show  $\forall i. \neg \text{is-zero-row-upt-k } i k A \longrightarrow (\forall j. i \neq j \longrightarrow A \$ j \$ (\text{LEAST } n. A \$ i \$ n \neq 0) = 0)$ 
      using rref-upt-condition4[OF r] less-SucI unfolding is-zero-row-upt-k-def by blast
    show  $\forall i. \text{is-zero-row-upt-k } i k A \longrightarrow \neg (\exists j > i. \neg \text{is-zero-row-upt-k } j k A)$ 
    proof (clarify, rule ccontr)
      fix i j
      assume zero-i: is-zero-row-upt-k i k A
      and i-less-j: i < j
      and not-zero-j:  $\neg \text{is-zero-row-upt-k } j k A$ 
      have not-zero-j-suc:  $\neg \text{is-zero-row-upt-k } j (\text{Suc } k) A$ 
      using not-zero-j unfolding is-zero-row-upt-k-def by fastforce
      hence not-zero-i-suc:  $\neg \text{is-zero-row-upt-k } i (\text{Suc } k) A$ 
        using rref-upt-condition1[OF r] i-less-j by fast
      have not-zero-i-plus-suc:  $\neg \text{is-zero-row-upt-k } (i+1) (\text{Suc } k) A$ 
      proof (cases j=i+1)
        case True thus ?thesis using not-zero-j-suc by simp
      next
        case False
        have i+1<j by (rule Suc-less[OF i-less-j False[symmetric]])
        thus ?thesis using rref-upt-condition1[OF r] not-zero-j-suc by blast
      qed
      from this obtain n where a: A \$ (i+1) \$ n  $\neq 0$  and n-less-suc: to-nat n < Suc k

```

```

unfolding is-zero-row-upk-def by blast
have (LEAST n. A $(i+1) $ n ≠ 0) ≤ n by (rule Least-le, simp add: a)
also have ... ≤ from-nat k by (metis Suc-lessD from-nat-mono' from-nat-to-nat-id
k-le-card less-Suc-le n-less-suc ncols-def)
finally have least-le: (LEAST n. A $(i + 1) $ n ≠ 0) ≤ from-nat k .
have least-eq-k: (LEAST n. A $ i $ n ≠ 0) = from-nat k
proof (rule Least-equality)
show A $ i $ from-nat k ≠ 0 using not-zero-i-suc zero-i unfolding
is-zero-row-upk-def by (metis from-nat-to-nat-id less-SucE)
show ∃y. A $ i $ y ≠ 0 ⇒ from-nat k ≤ y by (metis is-zero-row-upk-def
not-leE to-nat-le zero-i)
qed
have i-less: i < i + 1
proof (rule Suc-le', rule ccontr)
assume ¬ i + 1 ≠ 0 hence i + 1 = 0 by simp
hence i = -1 by (metis diff-0 diff-add-cancel diff-minus-eq-add minus-one)
hence j ≤ i using Greatest-is-minus-1 by blast
thus False using i-less-j by fastforce
qed
have from-nat k < (LEAST n. A $(i+1) $ n ≠ 0)
using rref-upk-condition3[OF r] i-less not-zero-i-suc not-zero-i-plus-suc least-eq-k
by fastforce
thus False using least-le by simp
qed
qed

```

**lemma** reduced-row-echelon-if-all-zero:

```

assumes all-zero: ∀ n. is-zero-row-upk n k A
shows reduced-row-echelon-form-upk A k
using assms unfolding reduced-row-echelon-form-upk-def is-zero-row-upk-def
by auto

```

Definition of reduced row echelon form, based on reduced-row-echelon-form-upk

$$A \text{ } k = ((\forall i. \text{is-zero-row-upk } i \text{ } k \text{ } A \longrightarrow \neg (\exists j > i. \neg \text{is-zero-row-upk } j \text{ } k \text{ } A)) \wedge (\forall i. \neg \text{is-zero-row-upk } i \text{ } k \text{ } A \longrightarrow A \$ i \$ (\text{LEAST } k. A \$ i \$ k \neq (0::'a)) = (1::'a)) \wedge (\forall i. i < i + (1::'c) \wedge \neg \text{is-zero-row-upk } i \text{ } k \text{ } A \wedge \neg \text{is-zero-row-upk } (i + (1::'c)) \text{ } k \text{ } A \longrightarrow (\text{LEAST } n. A \$ i \$ n \neq (0::'a)) < (\text{LEAST } n. A \$ (i + (1::'c)) \$ n \neq (0::'a))) \wedge (\forall i. \neg \text{is-zero-row-upk } i \text{ } k \text{ } A \longrightarrow (\forall j. i \neq j \longrightarrow A \$ j \$ (\text{LEAST } n. A \$ i \$ n \neq (0::'a)) = (0::'a))))$$

**definition** reduced-row-echelon-form :: 'a::{zero, one} ^'m::{mod-type} ^'n::{finite, ord, plus, one} => bool  
**where** reduced-row-echelon-form A = reduced-row-echelon-form-upk A (ncols A)

Equivalence between our definition of reduced row echelon form and the one presented in Steven Roman's book: Advanced Linear Algebra.

**lemma** reduced-row-echelon-form-def':  
reduced-row-echelon-form A =

```

(
  ( $\forall i. \text{is-zero-row } i A \rightarrow \neg (\exists j. j > i \wedge \neg \text{is-zero-row } j A)) \wedge$ 
  ( $\forall i. \neg (\text{is-zero-row } i A) \rightarrow A \$ i \$ (\text{LEAST } k. A \$ i \$ k \neq 0) = 1) \wedge$ 
  ( $\forall i. i < i+1 \wedge \neg (\text{is-zero-row } i A) \wedge \neg (\text{is-zero-row } (i+1) A) \rightarrow ((\text{LEAST } k.$ 
 $A \$ i \$ k \neq 0) < (\text{LEAST } k. A \$ (i+1) \$ k \neq 0))) \wedge$ 
  ( $\forall i. \neg (\text{is-zero-row } i A) \rightarrow (\forall j. i \neq j \rightarrow A \$ j \$ (\text{LEAST } k. A \$ i \$ k \neq 0)$ 
 $= 0))$ 
) unfolding reduced-row-echelon-form-def reduced-row-echelon-form-upd-k-def is-zero-row-def
..

```

**lemma rref-condition1:**

```

assumes r: reduced-row-echelon-form A
shows ( $\forall i. \text{is-zero-row } i A \rightarrow \neg (\exists j. j > i \wedge \neg \text{is-zero-row } j A))$  using r unfolding reduced-row-echelon-form-def' by simp

```

**lemma rref-condition2:**

```

assumes r: reduced-row-echelon-form A
shows ( $\forall i. \neg (\text{is-zero-row } i A) \rightarrow A \$ i \$ (\text{LEAST } k. A \$ i \$ k \neq 0) = 1)$ 
using r unfolding reduced-row-echelon-form-def' by simp

```

**lemma rref-condition3:**

```

assumes r: reduced-row-echelon-form A
shows ( $\forall i. i < i+1 \wedge \neg (\text{is-zero-row } i A) \wedge \neg (\text{is-zero-row } (i+1) A) \rightarrow ((\text{LEAST }$ 
n. A \$ i \$ n \neq 0) < (\text{LEAST } n. A \$ (i+1) \$ n \neq 0)))
using r unfolding reduced-row-echelon-form-def' by simp

```

**lemma rref-condition4:**

```

assumes r: reduced-row-echelon-form A
shows ( $\forall i. \neg (\text{is-zero-row } i A) \rightarrow (\forall j. i \neq j \rightarrow A \$ j \$ (\text{LEAST } n. A \$ i \$$ 
n \neq 0) = 0))
using r unfolding reduced-row-echelon-form-def' by simp

```

## 4.2 The Gauss-Jordan Algorithm

Now, a computable version of the Gauss-Jordan algorithm is presented. The output will be a matrix in reduced row echelon form. We present an algorithm in which the reduction is applied by columns

Using this definition, zeros are made in the column  $j$  of a matrix  $A$  placing the pivot entry (a nonzero element) in the position  $(i,j)$ . For that, a suitable row interchange is made to achieve a non-zero entry in position  $(i,j)$ . Then, this pivot entry is multiplied by its inverse to make the pivot entry equals to 1. After that, are other entries of the  $j$ -th column are eliminated by subtracting suitable multiples of the  $i$ -th row from the other rows.

```

definition Gauss-Jordan-in-ij :: 'a::{semiring-1, inverse, one, uminus} ^'m ^'n::{finite,
ord}=> 'n=>'m=>'a ^'m ^'n::{finite, ord}
where Gauss-Jordan-in-ij A i j = (let n = (LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n);
interchange-A = (interchange-rows A i n));

```

```


$$A' = \text{mult-row-interchange-}A\ i\ (1/\text{interchange-}A\$i\$j) \text{ in } \\ \text{vec-lambda}(\% s. \text{if } s=i \text{ then } A'\$s \text{ else } (\text{row-add } A'\$s\ i \\ (-(\text{interchange-}A\$s\$j))) \$ s))$$


```

The following definition makes the step of Gauss-Jordan in a column. This function receives two input parameters: the column k where the step of Gauss-Jordan must be applied and a pair (which consists of the row where the pivot should be placed in the column k and the original matrix).

```

definition Gauss-Jordan-column-k :: (nat × ('a:{zero,inverse,uminus,semiring-1} ^'m:{mod-type} ^'n:{mod-type})) → nat
=⇒ nat =⇒ (nat × ('a ^'m:{mod-type} ^'n:{mod-type}))
where Gauss-Jordan-column-k A' k = (let i=fst A'; A=(snd A') in
    if (∀ m ≥ (from-nat i). A \$ m $(from-nat k)=0) ∨ (i = nrows A) then (i,A)
    else (i+1, (Gauss-Jordan-in-ij A (from-nat i) (from-nat k))))

```

The following definition applies the Gauss-Jordan step from the first column up to the k one (included).

```

definition Gauss-Jordan-upt-k :: 'a:{inverse,uminus,semiring-1} ^'columns:{mod-type} ^'rows:{mod-type}
=⇒ nat
=⇒ 'a ^'columns:{mod-type} ^'rows:{mod-type}
where Gauss-Jordan-upt-k A k = snd (foldl Gauss-Jordan-column-k (0,A) [0..<Suc k])

```

Gauss-Jordan is to apply the *Gauss-Jordan-column-k* in all columns.

```

definition Gauss-Jordan :: 'a:{inverse,uminus,semiring-1} ^'columns:{mod-type} ^'rows:{mod-type}
=⇒ 'a ^'columns:{mod-type} ^'rows:{mod-type}
where Gauss-Jordan A = Gauss-Jordan-upt-k A ((ncols A) - 1)

```

### 4.3 Properties about rref and the greatest nonzero row.

```

lemma greatest-plus-one-eq-0:
  fixes A:'a:{field} ^'columns:{mod-type} ^'rows:{mod-type} and k:nat
  assumes Suc (to-nat (GREATEST' n. ¬ is-zero-row-upk n k A)) = nrows A
  shows (GREATEST' n. ¬ is-zero-row-upk n k A) + 1 = 0
proof –
  have to-nat (GREATEST' R. ¬ is-zero-row-upk R k A) + 1 = card (UNIV:'rows set)
    using assms unfolding nrows-def by fastforce
  thus (GREATEST' n. ¬ is-zero-row-upk n k A) + (1:'rows) = (0:'rows)
    using to-nat-plus-one-less-card by fastforce
qed

```

```

lemma from-nat-to-nat-greatest:
  fixes A:'a:{zero} ^'columns:{mod-type} ^'rows:{mod-type}
  shows from-nat (Suc (to-nat (GREATEST' n. ¬ is-zero-row-upk n k A))) =
  (GREATEST' n. ¬ is-zero-row-upk n k A) + 1
  unfolding Suc-eq-plus1

```

```

unfolding to-nat-1[where ?'a='rows, symmetric]
unfolding add-to-nat-def ..

lemma greatest-less-zero-row:
fixes A::'a::{one, zero} ^'n::{mod-type} ^'m::{finite,one,plus,linorder}
assumes r: reduced-row-echelon-form-upt-k A k
and zero-i: is-zero-row-upt-k i k A
and not-all-zero:  $\neg (\forall a. \text{is-zero-row-upt-k } a k A)$ 
shows (GREATEST' m.  $\neg \text{is-zero-row-upt-k } m k A) < i$ 
proof (rule ccontr)
assume not-less-i:  $\neg (\text{GREATEST}' m. \neg \text{is-zero-row-upt-k } m k A) < i$ 
have i-less-greatest:  $i < (\text{GREATEST}' m. \neg \text{is-zero-row-upt-k } m k A)$ 
by (metis not-less-i dual-linorder.neq-iff Greatest'I not-all-zero zero-i)
have is-zero-row-upt-k (GREATEST' m.  $\neg \text{is-zero-row-upt-k } m k A) k A$ 
using r zero-i i-less-greatest unfolding reduced-row-echelon-form-upt-k-def by
blast
thus False using Greatest'I-ex not-all-zero by fast
qed

lemma rref-suc-if-zero-below-greatest:
fixes A::'a::{one, zero} ^'n::{mod-type} ^'m::{finite,one,plus,linorder}
assumes r: reduced-row-echelon-form-upt-k A k
and not-all-zero:  $\neg (\forall a. \text{is-zero-row-upt-k } a k A)$ 
and all-zero-below-greatest:  $\forall a. a > (\text{GREATEST}' m. \neg \text{is-zero-row-upt-k } m k A) \rightarrow \text{is-zero-row-upt-k } a (\text{Suc } k) A$ 
shows reduced-row-echelon-form-upt-k A (Suc k)
proof (rule reduced-row-echelon-form-upt-k-intro, auto)
fix i j assume zero-i-suc: is-zero-row-upt-k i (Suc k) A and i-le-j:  $i < j$ 
have zero-i: is-zero-row-upt-k i k A using zero-i-suc unfolding is-zero-row-upt-k-def
by simp
have i> (GREATEST' m.  $\neg \text{is-zero-row-upt-k } m k A) \text{ by (rule greatest-less-zero-row[OF } r \text{ zero-i not-all-zero])}$ 
hence j> (GREATEST' m.  $\neg \text{is-zero-row-upt-k } m k A) \text{ using i-le-j by simp}$ 
thus is-zero-row-upt-k j (Suc k) A using all-zero-below-greatest by fast
next
fix i assume not-zero-i:  $\neg \text{is-zero-row-upt-k } i (\text{Suc } k) A$ 
show A $ i $ (LEAST k. A $ i $ k  $\neq 0) = 1$ 
using greatest-less-zero-row[OF r - not-all-zero] not-zero-i r all-zero-below-greatest
unfolding reduced-row-echelon-form-upt-k-def
by fast
next
fix i
assume i:  $i < i + 1$  and not-zero-i:  $\neg \text{is-zero-row-upt-k } i (\text{Suc } k) A$  and
not-zero-suc-i:  $\neg \text{is-zero-row-upt-k } (i + 1) (\text{Suc } k) A$ 
have not-zero-i-k:  $\neg \text{is-zero-row-upt-k } i k A$ 
using all-zero-below-greatest greatest-less-zero-row[OF r - not-all-zero] not-zero-i
by blast
have not-zero-suc-i:  $\neg \text{is-zero-row-upt-k } (i+1) k A$ 
using all-zero-below-greatest greatest-less-zero-row[OF r - not-all-zero] not-zero-suc-i

```

```

by blast
have aux:( $\forall i j. i + 1 = j \wedge i < j \wedge \neg is-zero-row-upk i k A \wedge \neg is-zero-row-upk j k A \rightarrow (LEAST n. A \$ i \$ n \neq 0) < (LEAST n. A \$ j \$ n \neq 0))$ )
  using r unfolding reduced-row-echelon-form-upk-def by fast
show ( $LEAST n. A \$ i \$ n \neq 0) < (LEAST n. A \$ (i + 1) \$ n \neq 0)$ ) using
aux not-zero-i-k not-zero-suc-i i by simp
next
fix i j assume  $\neg is-zero-row-upk i (Suc k) A$  and  $i \neq j$ 
thus  $A \$ j \$ (LEAST n. A \$ i \$ n \neq 0) = 0$ 
using all-zero-below-greatest greatest-less-zero-row not-all-zero r rref-upk-condition4
by blast
qed

lemma rref-suc-if-all-rows-not-zero:
fixes A::'a::{one, zero} ^'n::{mod-type} ^'m::{finite, one, plus, linorder}
assumes r: reduced-row-echelon-form-upk A k
and all-not-zero:  $\forall n. \neg is-zero-row-upk n k A$ 
shows reduced-row-echelon-form-upk A (Suc k)
proof (rule rref-suc-if-zero-below-greatest)
show reduced-row-echelon-form-upk A k using r .
show  $\neg (\forall a. is-zero-row-upk a k A)$  using all-not-zero by auto
show  $\forall a > GREATEST' m. \neg is-zero-row-upk m k A. is-zero-row-upk a (Suc k) A$ 
using all-not-zero not-greater-Greatest' by blast
qed

lemma greatest-ge-nonzero-row:
fixes A::'a::{zero} ^'n::{mod-type} ^'m::{finite, linorder}
assumes  $\neg is-zero-row-upk i k A$ 
shows  $i \leq (GREATEST' m. \neg is-zero-row-upk m k A)$  using Greatest'-ge[of
 $(\lambda m. \neg is-zero-row-upk m k A)$ , OF assms] .

lemma greatest-ge-nonzero-row':
fixes A::'a::{zero, one} ^'n::{mod-type} ^'m::{finite, linorder, one, plus}
assumes r: reduced-row-echelon-form-upk A k
and i:  $i \leq (GREATEST' m. \neg is-zero-row-upk m k A)$ 
and not-all-zero:  $\neg (\forall a. is-zero-row-upk a k A)$ 
shows  $\neg is-zero-row-upk i k A$ 
using greatest-less-zero-row[OF r] i not-all-zero by fastforce

corollary row-greater-greatest-is-zero:
fixes A::'a::{zero} ^'n::{mod-type} ^'m::{finite, linorder}
assumes  $(GREATEST' m. \neg is-zero-row-upk m k A) < i$ 
shows is-zero-row-upk i k A using greatest-ge-nonzero-row assms by fastforce

```

#### 4.4 Properties of Gauss-Jordan-in-ij

lemma Gauss-Jordan-in-ij-1:

```

fixes A::'a::{field} ^'m ^'n::{finite, ord, wellorder}
assumes ex:  $\exists n. A \$ n \$ j \neq 0 \wedge i \leq n$ 
shows (Gauss-Jordan-in-ij A i j) \$ i \$ j = 1
proof (unfold Gauss-Jordan-in-ij-def Let-def mult-row-def interchange-rows-def,
vector, rule divide-self)
obtain n where Anj:  $A \$ n \$ j \neq 0 \wedge i \leq n$  using ex by blast
show A \$ (LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n) \$ j \neq 0 using LeastI[of  $\lambda n. A \$ n \$ j \neq 0 \wedge i \leq n$  n, OF Anj] by simp
qed

lemma Gauss-Jordan-in-ij-0:
fixes A::'a::{field} ^'m ^'n::{finite, ord, wellorder}
assumes ex:  $\exists n. A \$ n \$ j \neq 0 \wedge i \leq n$  and a:  $a \neq i$ 
shows (Gauss-Jordan-in-ij A i j) \$ a \$ j = 0
proof (unfold Gauss-Jordan-in-ij-def Let-def mult-row-def interchange-rows-def row-add-def,
auto simp add: a)
obtain n where Anj:  $A \$ n \$ j \neq 0 \wedge i \leq n$  using ex by blast
have A-least:  $A \$ (\text{LEAST } n. A \$ n \$ j \neq 0 \wedge i \leq n) \$ j \neq 0$  using LeastI[of  $\lambda n. A \$ n \$ j \neq 0 \wedge i \leq n$  n, OF Anj] by simp
thus A \$ i \$ j + - (A \$ i \$ j * A \$ (LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n) \$ j) / A \$ (LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n) \$ j = 0 by fastforce
assume a \neq (LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n)
thus A \$ a \$ j + - (A \$ a \$ j * A \$ (LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n) \$ j) / A \$ (LEAST n. A \$ n \$ j \neq 0 \wedge i \leq n) \$ j = 0
using A-least by fastforce
qed

corollary Gauss-Jordan-in-ij-0':
fixes A::'a::{field} ^'m ^'n::{finite, ord, wellorder}
assumes ex:  $\exists n. A \$ n \$ j \neq 0 \wedge i \leq n$ 
shows  $\forall a. a \neq i \longrightarrow (\text{Gauss-Jordan-in-ij } A i j) \$ a \$ j = 0$  using assms
Gauss-Jordan-in-ij-0 by blast

lemma Gauss-Jordan-in-ij-preserves-previous-elements:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type}
assumes r: reduced-row-echelon-form-upt-k A k
and not-zero-a:  $\neg \text{is-zero-row-upt-k } a k A$ 
and exists-m:  $\exists m. A \$ m \$ (\text{from-nat } k) \neq 0 \wedge (\text{GREATEST}' m. \neg \text{is-zero-row-upt-k } m k A) + 1 \leq m$ 
and Greatest-plus-1:  $(\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n k A) + 1 \neq 0$ 
and j-le-k: to-nat j < k
shows Gauss-Jordan-in-ij A ((GREATEST' m.  $\neg \text{is-zero-row-upt-k } m k A) + 1) \$ i \$ j = A \$ i \$ j
proof (unfold Gauss-Jordan-in-ij-def Let-def interchange-rows-def mult-row-def row-add-def,
auto)
def last-nonzero-row == (GREATEST' m.  $\neg \text{is-zero-row-upt-k } m k A)
have last-nonzero-row < (last-nonzero-row + 1) by (rule Suc-le'[of last-nonzero-row],
auto simp add: last-nonzero-row-def Greatest-plus-1)
hence zero-row:  $\text{is-zero-row-upt-k } (\text{last-nonzero-row} + 1) k A$$$ 
```

```

using not-le greatest-ge-nonzero-row last-nonzero-row-def by fastforce
hence A-greatest-0: A $(last-nonzero-row + 1) $ j = 0 unfolding is-zero-row-up-k-def
last-nonzero-row-def using j-le-k by auto
thus A $(last-nonzero-row + 1) $ j / A $(last-nonzero-row + 1) $ from-nat
k = A $(last-nonzero-row + 1) $ j
by simp
have zero: A $(LEAST n. A $ n $ from-nat k ≠ 0 ∧ (GREATEST' m. ¬
is-zero-row-up-k m k A) + 1 ≤ n) $ j = 0
proof -
def least-n ≡ (LEAST n. A $ n $ from-nat k ≠ 0 ∧ (GREATEST' m. ¬
is-zero-row-up-k m k A) + 1 ≤ n)
have ∃ n. A $ n $ from-nat k ≠ 0 ∧ (GREATEST' m. ¬ is-zero-row-up-k m
k A) + 1 ≤ n by (metis exists-m)
from this obtain n where n1: A $ n $ from-nat k ≠ 0 and n2: (GREATEST'
m. ¬ is-zero-row-up-k m k A) + 1 ≤ n by blast
have (GREATEST' m. ¬ is-zero-row-up-k m k A) + 1 ≤ least-n
by (metis (lifting, full-types) LeastI-ex least-n-def n1 n2)
hence is-zero-row-up-k least-n k A using last-nonzero-row-def less-le rref-up-condition1[OF
r] zero-row by metis
thus A $ least-n $ j = 0 unfolding is-zero-row-up-k-def using j-le-k by simp
qed
show A $(last-nonzero-row + 1) $ j + - (A $(last-nonzero-row + 1) $ from-nat
k *
A $(LEAST n. A $ n $ from-nat k ≠ 0 ∧ (last-nonzero-row + 1) ≤ n) $ j /
A $(LEAST n. A $ n $ from-nat k ≠ 0 ∧ (last-nonzero-row + 1) ≤ n) $ from-nat k) =
A $(LEAST n. A $ n $ from-nat k ≠ 0 ∧ (last-nonzero-row + 1) ≤ n) $ j
unfolding last-nonzero-row-def[symmetric] unfolding A-greatest-0 unfolding
last-nonzero-row-def unfolding zero by fastforce
show A $(LEAST n. A $ n $ from-nat k ≠ 0 ∧ (GREATEST' m. ¬ is-zero-row-up-k
m k A) + 1 ≤ n) $ j /
A $(LEAST n. A $ n $ from-nat k ≠ 0 ∧ (GREATEST' m. ¬ is-zero-row-up-k
m k A) + 1 ≤ n) $ from-nat k =
A $ ((GREATEST' m. ¬ is-zero-row-up-k m k A) + 1) $ j unfolding zero
using A-greatest-0 unfolding last-nonzero-row-def by simp
show A $ i $ from-nat k * A $(LEAST n. A $ n $ from-nat k ≠ 0 ∧
(GREATEST' m. ¬ is-zero-row-up-k m k A) + 1 ≤ n) $ j /
A $(LEAST n. A $ n $ from-nat k ≠ 0 ∧ (GREATEST' m. ¬ is-zero-row-up-k
m k A) + 1 ≤ n) $ from-nat k =
0 unfolding zero by auto
qed

```

**lemma** Gauss-Jordan-in-ij-preserves-previous-elements':  
**fixes** A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type}  
**assumes** all-zero: ∀ n. is-zero-row-up-k n k A  
and j-le-k: to-nat j < k  
and A-nk-not-zero: A \$ n \$ (from-nat k) ≠ 0

```

shows Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ j = A $ i $ j
proof (unfold Gauss-Jordan-in-ij-def Let-def mult-row-def interchange-rows-def row-add-def,
auto)
have A-0-j: A $ 0 $ j = 0 using all-zero is-zero-row-up-k-def j-le-k by blast
thus A $ 0 $ j / A $ 0 $ from-nat k = A $ 0 $ j by simp
have A-least-j: A $ (LEAST n. A $ n $ from-nat k ≠ 0 ∧ 0 ≤ n) $ j = 0 using
all-zero is-zero-row-up-k-def j-le-k by blast
show A $ 0 $ j +
  - (A $ 0 $ from-nat k * A $ (LEAST n. A $ n $ from-nat k ≠ 0 ∧ 0 ≤ n) $ j /
    A $ (LEAST n. A $ n $ from-nat k ≠ 0 ∧ 0 ≤ n) $ from-nat k) =
    A $ (LEAST n. A $ n $ from-nat k ≠ 0 ∧ 0 ≤ n) $ j unfolding A-0-j A-least-j
by fastforce
show A $ (LEAST n. A $ n $ from-nat k ≠ 0 ∧ 0 ≤ n) $ j / A $ (LEAST n.
A $ n $ from-nat k ≠ 0 ∧ 0 ≤ n) $ from-nat k = A $ 0 $ j
  unfolding A-least-j A-0-j by simp
show A $ i $ from-nat k * A $ (LEAST n. A $ n $ from-nat k ≠ 0 ∧ 0 ≤ n) $ j /
  A $ (LEAST n. A $ n $ from-nat k ≠ 0 ∧ 0 ≤ n) $ from-nat k = 0
  unfolding A-least-j by simp
qed

```

```

lemma is-zero-after-Gauss:
fixes A::'a::{field} ^'n::{mod-type} ^'m::{mod-type}
assumes zero-a: is-zero-row-up-k a k A
and not-zero-m: ¬ is-zero-row-up-k m k A
and r: reduced-row-echelon-form-up-k A k
and greatest-less-ma: (GREATEST' n. ¬ is-zero-row-up-k n k A) + 1 ≤ ma
and A-ma-k-not-zero: A $ ma $ from-nat k ≠ 0
shows is-zero-row-up-k a k (Gauss-Jordan-in-ij A ((GREATEST' m. ¬ is-zero-row-up-k
m k A) + 1) (from-nat k))
proof (subst is-zero-row-up-k-def, clarify)
fix j::'n assume j-less-k: to-nat j < k
have not-zero-g: (GREATEST' m. ¬ is-zero-row-up-k m k A) + 1 ≠ 0
proof (rule ccontr, simp)
assume (GREATEST' m. ¬ is-zero-row-up-k m k A) + 1 = 0
hence (GREATEST' m. ¬ is-zero-row-up-k m k A) = -1 using a-eq-minus-1
by blast
hence a≤(GREATEST' m. ¬ is-zero-row-up-k m k A) using Greatest-is-minus-1
by auto
hence ¬ is-zero-row-up-k a k A using greatest-less-zero-row[OF r] not-zero-m
by fastforce
thus False using zero-a by contradiction
qed
have Gauss-Jordan-in-ij A ((GREATEST' m. ¬ is-zero-row-up-k m k A) + 1)
(from-nat k) $ a $ j = A $ a $ j
  by (rule Gauss-Jordan-in-ij-preserves-previous-elements[OF r not-zero-m -
not-zero-g j-less-k], auto intro!: A-ma-k-not-zero greatest-less-ma)
also have ... = 0

```

```

  using zero-a j-less-k unfolding is-zero-row-upk-def by blast
  finally show Gauss-Jordan-in-ij A ((GREATEST' m. ¬ is-zero-row-upk m k
A) + 1) (from-nat k) $ a $ j = 0 .
qed

```

```

lemma all-zero-imp-Gauss-Jordan-column-not-zero-in-row-0:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  defines ia:ia≡(if ∀ m. is-zero-row-upk m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-upk n k A) + 1)
  defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
  assumes all-zero: ∀ n. is-zero-row-upk n k A
  and not-zero-i: ¬ is-zero-row-upk i (Suc k) B
  and Amk-zero: A $ m $ from-nat k ≠ 0
  shows i=0
  proof (rule ccontr)
    assume i-not-0: i ≠ 0
    have ia2: ia = 0 using ia all-zero by simp
    have B-eq-Gauss: B = Gauss-Jordan-in-ij A 0 (from-nat k)
      unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
      using all-zero Amk-zero least-mod-type unfolding from-nat-0 nrows-def by
auto
    also have ...$ i $ (from-nat k) = 0 proof (rule Gauss-Jordan-in-ij-0)
      show ∃ n. A $ n $ from-nat k ≠ 0 ∧ 0 ≤ n using Amk-zero least-mod-type by
blast
      show i ≠ 0 using i-not-0 .
    qed
    finally have B $ i $ from-nat k = 0 .
    hence is-zero-row-upk i (Suc k) B
      unfolding B-eq-Gauss
      using Gauss-Jordan-in-ij-preserves-previous-elements '[OF all-zero - Amk-zero]
      by (metis all-zero is-zero-row-upk-def less-SucE to-nat-from-nat)
    thus False using not-zero-i by contradiction
qed

```

```

lemma condition-1-part-1:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  assumes zero-column-k: ∀ m ≥ from-nat 0. A $ m $ from-nat k = 0
  and all-zero: ∀ m. is-zero-row-upk m k A
  shows is-zero-row-upk j (Suc k) A
  unfolding is-zero-row-upk-def apply clarify
proof -
  fix ja::'columns assume ja-less-suc-k: to-nat ja < Suc k
  show A $ j $ ja = 0
  proof (cases to-nat ja < k)
    case True thus ?thesis using all-zero unfolding is-zero-row-upk-def by blast
    next
  qed

```

```

case False hence ja-eq-k: k = to-nat ja using ja-less-suc-k by simp
show ?thesis using zero-column-k unfolding ja-eq-k from-nat-to-nat-id from-nat-0
using least-mod-type by blast
qed
qed

lemma condition-1-part-2:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
assumes j-not-zero: j ≠ 0
and all-zero: ∀ m. is-zero-row-upk m k A
and Amk-not-zero: A $ m $ from-nat k ≠ 0
shows is-zero-row-upk j (Suc k) (Gauss-Jordan-in-ij A (from-nat 0) (from-nat k))
unfolding is-zero-row-upk-def apply clarify
proof -
fix ja:'columns
assume ja-less-suc-k: to-nat ja < Suc k
show Gauss-Jordan-in-ij A (from-nat 0) (from-nat k) $ j $ ja = 0
proof (cases to-nat ja < k)
case True
have Gauss-Jordan-in-ij A (from-nat 0) (from-nat k) $ j $ ja = A $ j $ ja
unfolding from-nat-0 using Gauss-Jordan-in-ij-preserves-previous-elements'[OF
all-zero True Amk-not-zero] .
also have ... = 0 using all-zero True unfolding is-zero-row-upk-def by blast
finally show ?thesis .
next
case False hence k-eq-ja: k = to-nat ja
using ja-less-suc-k by simp
show Gauss-Jordan-in-ij A (from-nat 0) (from-nat k) $ j $ ja = 0
unfolding k-eq-ja from-nat-to-nat-id
proof (rule Gauss-Jordan-in-ij-0)
show ∃ n. A $ n $ ja ≠ 0 ∧ from-nat 0 ≤ n
using least-mod-type Amk-not-zero
unfolding k-eq-ja from-nat-to-nat-id from-nat-0 by blast
show j ≠ from-nat 0 using j-not-zero unfolding from-nat-0 .
qed
qed
qed

lemma condition-1-part-3:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia≡(if ∀ m. is-zero-row-upk m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-upk n k A) + 1)
defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
assumes rref: reduced-row-echelon-form-upk A k
and i-less-j: i<j
and not-zero-m: ¬ is-zero-row-upk m k A
and zero-below-greatest: ∀ m≥(GREATEST' n. ¬ is-zero-row-upk n k A) + 1.
A $ m $ from-nat k = 0

```

```

and zero-i-suc-k: is-zero-row-up-k i (Suc k) B
shows is-zero-row-up-k j (Suc k) A
unfolding is-zero-row-up-k-def
proof (auto)
  fix ja::'columns
  assume ja-less-suc-k: to-nat ja < Suc k
  have ia2: ia=to-nat (GREATEST' n. ¬ is-zero-row-up-k n k A) + 1 unfolding
  ia using not-zero-m by presburger
  have B-eq-A: B=A
    unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
    apply simp
    unfolding from-nat-to-nat-greatest using zero-below-greatest by blast
    have zero-ikA: is-zero-row-up-k i k A using zero-i-suc-k unfolding B-eq-A
    is-zero-row-up-k-def by fastforce
    hence zero-jkA: is-zero-row-up-k j k A using rref-up-t-condition1[OF rref] i-less-j
    by blast
    show A $ j $ ja = 0
    proof (cases to-nat ja < k)
      case True
      thus ?thesis using zero-jkA unfolding is-zero-row-up-k-def by blast
    next
      case False
      hence k-eq-ja:k = to-nat ja using ja-less-suc-k by auto
      have (GREATEST' n. ¬ is-zero-row-up-k n k A) + 1 ≤ j
      proof (rule le-Suc, rule Greatest'I2)
        show ¬ is-zero-row-up-k m k A using not-zero-m .
        fix x assume not-zero-xkA: ¬ is-zero-row-up-k x k A show x < j
          using rref-up-t-condition1[OF rref] not-zero-xkA zero-jkA neq-iff by blast
        qed
        thus ?thesis using zero-below-greatest unfolding k-eq-ja from-nat-to-nat-id
        is-zero-row-up-k-def by blast
      qed
    qed

lemma condition-1-part-4:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  defines ia:ia≡(if ∀ m. is-zero-row-up-k m k A then 0 else to-nat (GREATEST'
  n. ¬ is-zero-row-up-k n k A) + 1)
  defines B:B ≡(snd (Gauss-Jordan-column-k (ia,A) k))
  assumes rref: reduced-row-echelon-form-up-k A k
  and zero-i-suc-k: is-zero-row-up-k i (Suc k) B
  and i-less-j: i < j
  and not-zero-m: ¬ is-zero-row-up-k m k A
  and greatest-eq-card: Suc (to-nat (GREATEST' n. ¬ is-zero-row-up-k n k A))
  = nrows A
  shows is-zero-row-up-k j (Suc k) A
  proof -
    have ia2: ia=to-nat (GREATEST' n. ¬ is-zero-row-up-k n k A) + 1 unfolding
    ia using not-zero-m by presburger

```

```

have  $B = A$ 
  unfolding  $B$  Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
  unfolding from-nat-to-nat-greatest using greatest-eq-card nrows-def by force
  have rref-Suc: reduced-row-echelon-form-upt-k A (Suc k)
  proof (rule rref-suc-if-zero-below-greatest[OF rref])
    show  $\forall a > \text{GREATEST}' m. \neg \text{is-zero-row-upt-k } m \ k \ A. \text{is-zero-row-upt-k } a \ (\text{Suc } k) \ A$ 
      using greatest-eq-card not-less-eq to-nat-less-card to-nat-mono nrows-def by
      metis
      show  $\neg (\forall a. \text{is-zero-row-upt-k } a \ k \ A)$  using not-zero-m by fast
    qed
    show ?thesis using zero-i-suc-k unfolding  $B = A$  using rref-upt-condition1[OF
    rref-Suc] i-less-j by fast
  qed

```

```

lemma condition-1-part-5:
  fixes  $A: a:\{\text{field}\}^{\text{columns}:\{\text{mod-type}\}}^{\text{rows}:\{\text{mod-type}\}}$  and  $k:\text{nat}$ 
  defines ia:ia $\equiv$ (if  $\forall m. \text{is-zero-row-upt-k } m \ k \ A$  then 0 else to-nat ( $\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n \ k \ A$ ) + 1)
  defines B:B $\equiv$ (snd (Gauss-Jordan-column-k (ia,A) k))
  assumes rref: reduced-row-echelon-form-upt-k A k
  and zero-i-suc-k: is-zero-row-upt-k i (Suc k) B
  and i-less-j:  $i < j$ 
  and not-zero-m:  $\neg \text{is-zero-row-upt-k } m \ k \ A$ 
  and greatest-not-card: Suc (to-nat ( $\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n \ k \ A$ ))  $\neq$  nrows A
  and greatest-less-ma: ( $\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n \ k \ A$ ) + 1  $\leq$  ma
  and A-ma-k-not-zero:  $A \$ ma \$ \text{from-nat } k \neq 0$ 
  shows is-zero-row-upt-k j (Suc k) (Gauss-Jordan-in-ij A (( $\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n \ k \ A$ ) + 1) (from-nat k))
  proof (subst (1) is-zero-row-upt-k-def, clarify)
    fix ja::'columns assume ja-less-suc-k: to-nat ja  $<$  Suc k
    have ia2: ia=to-nat ( $\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n \ k \ A$ ) + 1 unfolding
    ia using not-zero-m by presburger
    have B-eq-Gauss-ij:  $B = \text{Gauss-Jordan-in-ij } A ((\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n \ k \ A) + 1) (\text{from-nat } k)$ 
      unfolding B Gauss-Jordan-column-k-def
      unfolding ia2 Let-def fst-conv snd-conv
      using greatest-not-card greatest-less-ma A-ma-k-not-zero
      by (auto simp add: from-nat-to-nat-greatest nrows-def)
    have zero-ikA: is-zero-row-upt-k i k A
    proof (unfold is-zero-row-upt-k-def, clarify)
      fix a::'columns
      assume a-less-k: to-nat a  $<$  k
      have A $ i $ a = Gauss-Jordan-in-ij A (( $\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n \ k \ A$ ) + 1) (from-nat k) $ i $ a
      proof (rule Gauss-Jordan-in-ij-preserves-previous-elements[symmetric])
        show reduced-row-echelon-form-upt-k A k using rref .
      qed
    qed
  qed

```

```

show  $\neg \text{is-zero-row-upk } m k A$  using  $\text{not-zero-m}$  .
show  $\exists n. A \$ n \$ \text{from-nat } k \neq 0 \wedge (\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A) + 1 \leq n$  using  $A\text{-ma-}k\text{-not-zero greatest-less-ma}$  by  $\text{blast}$ 
show  $(\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A) + 1 \neq 0$  using  $\text{suc-not-zero greatest-not-card}$  unfolding  $\text{nrows-def}$  by  $\text{simp}$ 
show  $\text{to-nat } a < k$  using  $a\text{-less-}k$  .
qed
also have ... = 0 unfolding  $B\text{-eq-Gauss-}ij[\text{symmetric}]$  using  $\text{zero-i-suc-}k$   $a\text{-less-}k$  unfolding  $\text{is-zero-row-upk-def}$  by  $\text{simp}$ 
finally show  $A \$ i \$ a = 0$  .
qed
hence  $\text{zero-jkA: is-zero-row-upk } j k A$  using  $\text{rref-upk-condition1[OF rref]}$   $i\text{-less-}j$  by  $\text{blast}$ 
show  $\text{Gauss-Jordan-in-}ij A ((\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A) + 1)$   $(\text{from-nat } k) \$ j \$ ja = 0$ 
proof (cases  $\text{to-nat } ja < k$ )
case True
have  $\text{Gauss-Jordan-in-}ij A ((\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A) + 1)$   $(\text{from-nat } k) \$ j \$ ja = A \$ j \$ ja$ 
proof (rule  $\text{Gauss-Jordan-in-}ij\text{-preserves-previous-elements}$ )
show  $\text{reduced-row-echelon-form-upk } A k$  using  $\text{rref}$  .
show  $\neg \text{is-zero-row-upk } m k A$  using  $\text{not-zero-m}$  .
show  $\exists n. A \$ n \$ \text{from-nat } k \neq 0 \wedge (\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A) + 1 \leq n$  using  $A\text{-ma-}k\text{-not-zero greatest-less-ma}$  by  $\text{blast}$ 
show  $(\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A) + 1 \neq 0$  using  $\text{suc-not-zero greatest-not-card}$  unfolding  $\text{nrows-def}$  by  $\text{simp}$ 
show  $\text{to-nat } ja < k$  using  $\text{True}$  .
qed
also have ... = 0 using  $\text{zero-jkA True}$  unfolding  $\text{is-zero-row-upk-def}$  by  $\text{fast}$ 
finally show  $?thesis$  .
next
case False hence  $k = \text{to-nat } ja$  using  $ja\text{-less-suc-}k$  by  $\text{simp}$ 
show  $?thesis$ 
proof (unfold  $k\text{-eq-}ja$  from-nat-to-nat-id, rule  $\text{Gauss-Jordan-in-}ij\text{-0}$ )
show  $\exists n. A \$ n \$ ja \neq 0 \wedge (\text{GREATEST}' n. \neg \text{is-zero-row-upk } n (\text{to-nat } ja) A) + 1 \leq n$ 
using  $A\text{-ma-}k\text{-not-zero greatest-less-ma } k\text{-eq-}ja \text{ to-nat-from-nat}$  by  $\text{auto}$ 
show  $j \neq (\text{GREATEST}' n. \neg \text{is-zero-row-upk } n (\text{to-nat } ja) A) + 1$ 
proof (unfold  $k\text{-eq-}ja[\text{symmetric}]$ , rule ccontr)
assume  $\neg j \neq (\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A) + 1$ 
hence  $j\text{-eq: } j = (\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A) + 1$  by  $\text{fast}$ 
hence  $i < (\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A) + 1$  using  $i\text{-less-}j$ 
by force
hence  $i\text{-le-greatest: } i \leq (\text{GREATEST}' n. \neg \text{is-zero-row-upk } n k A)$  using  $\text{le-Suc dual-linorder.not-less}$  by  $\text{auto}$ 
hence  $\neg \text{is-zero-row-upk } i k A$  using  $\text{greatest-ge nonzero-row}'[\text{OF rref}]$   $\text{not-zero-m}$  by  $\text{fast}$ 
thus  $\text{False}$  using  $\text{zero-ikA}$  by contradiction
qed

```

```

qed
qed
qed

```

```

lemma condition-1:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  defines ia:ia≡(if ∀ m. is-zero-row-upk m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-upk n k A) + 1)
  defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
  assumes rref: reduced-row-echelon-form-upk A k
  and zero-i-suc-k: is-zero-row-upk i (Suc k) B and i-less-j: i < j
  shows is-zero-row-upk j (Suc k) B
proof (unfold B Gauss-Jordan-column-k-def ia Let-def fst-conv snd-conv, auto,
unfold from-nat-to-nat-greatest)
  assume zero-k: ∀ m≥from-nat 0. A $ m $ from-nat k = 0 and all-zero: ∀ m.
is-zero-row-upk m k A
  show is-zero-row-upk j (Suc k) A
  using condition-1-part-1[OF zero-k all-zero] .
next
  fix m
  assume all-zero: ∀ m. is-zero-row-upk m k A and Amk-not-zero: A $ m $ from-nat k ≠ 0
  have j-not-0: j ≠ 0 using i-less-j least-mod-type not-le by blast
  show is-zero-row-upk j (Suc k) (Gauss-Jordan-in-ij A (from-nat 0) (from-nat k))
  using condition-1-part-2[OF j-not-0 all-zero Amk-not-zero] .
next
  fix m assume not-zero-mkA: ¬ is-zero-row-upk m k A
  and zero-below-greatest: ∀ m≥(GREATEST' n. ¬ is-zero-row-upk n k A) +
1. A $ m $ from-nat k = 0
  show is-zero-row-upk j (Suc k) A using condition-1-part-3[OF rref i-less-j
not-zero-mkA zero-below-greatest] zero-i-suc-k
  unfolding B ia .
next
  fix m assume not-zero-m: ¬ is-zero-row-upk m k A
  and greatest-eq-card: Suc (to-nat (GREATEST' n. ¬ is-zero-row-upk n k A)) =
nrows A
  show is-zero-row-upk j (Suc k) A
  using condition-1-part-4[OF rref - i-less-j not-zero-m greatest-eq-card] zero-i-suc-k
  unfolding B ia nrows-def .
next
  fix m ma
  assume not-zero-m: ¬ is-zero-row-upk m k A
  and greatest-not-card: Suc (to-nat (GREATEST' n. ¬ is-zero-row-upk n k
A)) ≠ nrows A
  and greatest-less-ma: (GREATEST' n. ¬ is-zero-row-upk n k A) + 1 ≤ ma
  and A-ma-k-not-zero: A $ ma $ from-nat k ≠ 0
  show is-zero-row-upk j (Suc k) (Gauss-Jordan-in-ij A ((GREATEST' n. ¬

```

```

is-zero-row-upk n k A) + 1) (from-nat k))
  using condition-1-part-5[OF rref - i-less-j not-zero-m greatest-not-card greatest-less-ma
A-ma-k-not-zero]
    using zero-i-suc-k
    unfolding B ia .
qed

```

```

lemma condition-2-part-1:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  defines ia:ia≡(if ∀ m. is-zero-row-upk m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-upk n k A) + 1)
  defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
  assumes not-zero-i-suc-k: ¬ is-zero-row-upk i (Suc k) B
  and all-zero: ∀ m. is-zero-row-upk m k A
  and all-zero-k: ∀ m. A $ m $ from-nat k = 0
  shows A $ i $ (LEAST k. A $ i $ k ≠ 0) = 1
proof -
  have ia2: ia = 0 using ia all-zero by simp
  have B-eq-A: B=A unfolding B Gauss-Jordan-column-k-def Let-def fst-conv
  snd-conv ia2 using all-zero-k by fastforce
  show ?thesis using all-zero-k condition-1-part-1[OF - all-zero] not-zero-i-suc-k
  unfolding B-eq-A by presburger
qed

```

```

lemma condition-2-part-2:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  defines ia:ia≡(if ∀ m. is-zero-row-upk m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-upk n k A) + 1)
  defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
  assumes not-zero-i-suc-k: ¬ is-zero-row-upk i (Suc k) B
  and all-zero: ∀ m. is-zero-row-upk m k A
  and Amk-not-zero: A $ m $ from-nat k ≠ 0
  shows Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ (LEAST ka. Gauss-Jordan-in-ij
A 0 (from-nat k) $ i $ ka ≠ 0) = 1
proof -
  have ia2: ia = 0 unfolding ia using all-zero by simp
  have B-eq: B = Gauss-Jordan-in-ij A 0 (from-nat k) unfolding B Gauss-Jordan-column-k-def
  unfolding ia2 Let-def fst-conv snd-conv
    using Amk-not-zero least-mod-type unfolding from-nat-0 nrows-def by auto
    have i-eq-0: i=0 using Amk-not-zero B-eq all-zero condition-1-part-2 from-nat-0
  not-zero-i-suc-k by metis
    have Least-eq: (LEAST ka. Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ ka ≠ 0)
  = from-nat k
    proof (rule Least-equality)
      have Gauss-Jordan-in-ij A 0 (from-nat k) $ 0 $ from-nat k = 1 using
  Gauss-Jordan-in-ij-1 Amk-not-zero least-mod-type by blast

```

```

thus Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ from-nat k ≠ 0 unfolding
i-eq-0 by simp
fix y assume not-zero-gauss: Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ y ≠ 0
show from-nat k ≤ y
proof (rule ccontr)
assume ¬ from-nat k ≤ y hence y: y < from-nat k by force
have Gauss-Jordan-in-ij A 0 (from-nat k) $ 0 $ y = A $ 0 $ y
by (rule Gauss-Jordan-in-ij-preserves-previous-elements'[OF all-zero to-nat-le[OF
y] Amk-not-zero])
also have ... = 0 using all-zero to-nat-le[OF y] unfolding is-zero-row-upt-k-def
by blast
finally show False using not-zero-gauss unfolding i-eq-0 by contradiction
qed
qed
show ?thesis unfolding Least-eq unfolding i-eq-0 by (rule Gauss-Jordan-in-ij-1,
auto intro!: Amk-not-zero least-mod-type)
qed

```

**lemma** condition-2-part-3:

```

fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia≡(if ∀ m. is-zero-row-upt-k m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-upt-k n k A) + 1)
defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
assumes rref: reduced-row-echelon-form-upt-k A k
and not-zero-i-suc-k: ¬ is-zero-row-upt-k i (Suc k) B
and not-zero-m: ¬ is-zero-row-upt-k m k A
and zero-below-greatest: ∀ m≥(GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1.
A $ m $ from-nat k = 0
shows A $ i $ (LEAST k. A $ i $ k ≠ 0) = 1
proof -
have ia2: ia=to-nat (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1 unfolding
ia using not-zero-m by presburger
have B-eq-A: B=A
unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
apply simp
unfolding from-nat-to-nat-greatest using zero-below-greatest by blast
show ?thesis
proof (cases to-nat (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1 < CARD('rows))
case True
have ¬ is-zero-row-upt-k i k A
proof -
have i<(GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1
proof (rule ccontr)
assume ¬ i < (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1
hence i: (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1 ≤ i by simp
hence (GREATEST' n. ¬ is-zero-row-upt-k n k A) < i using le-Suc' True

```

```

by simp
  hence zero-i: is-zero-row-up-k i k A using not-greater-Greatest' by blast
  hence is-zero-row-up-k i (Suc k) A
  proof (unfold is-zero-row-up-k-def, clarify)
    fix j::'columns
    assume to-nat j < Suc k
    thus A $ i $ j = 0
      using zero-i unfolding is-zero-row-up-k-def using zero-below-greatest
      i
        by (metis from-nat-to-nat-id le-neq-implies-less not-le not-less-eq-eq)
      qed
      thus False using not-zero-i-suc-k unfolding B-eq-A by contradiction
      qed
      hence i≤(GREATEST' n. ¬ is-zero-row-up-k n k A) using dual-linorder.not-le
      le-Suc by metis
      thus ?thesis using greatest-ge-nonzero-row'[OF rref] not-zero-m by fast
      qed
      thus ?thesis using rref-up-condition2[OF rref] by blast
  next
    case False
    have greatest-plus-one-eq-0: (GREATEST' n. ¬ is-zero-row-up-k n k A) + 1
    = 0
      using to-nat-plus-one-less-card False by blast
    have ¬ is-zero-row-up-k i k A
    proof (rule not-is-zero-row-up-suc)
      show ¬ is-zero-row-up-k i (Suc k) A using not-zero-i-suc-k unfolding
      B-eq-A .
      show ∀ i. A $ i $ from-nat k = 0
        using zero-below-greatest
        unfolding greatest-plus-one-eq-0 using least-mod-type by blast
      qed
      thus ?thesis using rref-up-condition2[OF rref] by blast
      qed
    qed

  lemma condition-2-part-4:
    fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
    assumes rref: reduced-row-echelon-form-up-k A k
    and not-zero-m: ¬ is-zero-row-up-k m k A
    and greatest-eq-card: Suc (to-nat (GREATEST' n. ¬ is-zero-row-up-k n k A))
    = nrows A
    shows A $ i $ (LEAST k. A $ i $ k ≠ 0) = 1
  proof -
    have ¬ is-zero-row-up-k i k A
    proof (rule ccontr, simp)
      assume zero-i: is-zero-row-up-k i k A
      hence zero-minus-1: is-zero-row-up-k (-1) k A
        using rref-up-condition1[OF rref]
        using Greatest-is-minus-1 neq-le-trans by metis
    qed
  
```

**have** (*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ ) + 1 = 0 **using** *greatest-plus-one-eq-0*[*OF greatest-eq-card*] .

**hence** *greatest-eq-minus-1*: (*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ ) = -1  
**using** *a-eq-minus-1* **by** *fast*

**have**  $\neg$  *is-zero-row-upt-k* (*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ )  $k$   $A$

**by** (*rule greatest-ge-nonzero-row*'[*OF rref -*], *auto intro!*: *not-zero-m*)

**thus** *False* **using** *zero-minus-1 unfolding greatest-eq-minus-1 by contradiction*

**qed**

**thus** ?*thesis* **using** *rref-upt-condition2*[*OF rref*] **by** *blast*

**qed**

**lemma** *condition-2-part-5*:

**fixes**  $A::'a::\{field\}^{\wedge}columns::\{mod-type\}^{\wedge}rows::\{mod-type\}$  **and**  $k::nat$

**defines**  $ia:ia\equiv(if \forall m. is-zero-row-upt-k m k A then 0 else to-nat (GREATEST'$   
 $n. \neg is-zero-row-upt-k n k A) + 1)$

**defines**  $B:B\equiv(snd (Gauss-Jordan-column-k (ia,A) k))$

**assumes** *rref*: *reduced-row-echelon-form-upt-k*  $A$   $k$

**and** *not-zero-i-suc-k*:  $\neg$  *is-zero-row-upt-k*  $i$  (*Suc k*)  $B$

**and** *not-zero-m*:  $\neg$  *is-zero-row-upt-k*  $m$   $k$   $A$

**and** *greatest-noteq-card*: *Suc* (*to-nat* (*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ ))  $\neq$  *nrows A*

**and** *greatest-less-ma*: (*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ ) + 1  $\leq$  *ma*

**and** *A-ma-k-not-zero*:  $A \$ ma \$ from-nat k \neq 0$

**shows** *Gauss-Jordan-in-ij A* ((*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ ) + 1)  
 $(from-nat k) \$ i \$$

$(LEAST ka. Gauss-Jordan-in-ij A ((GREATEST' n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ ka \neq 0) = 1$

**proof** –

**have** *ia2*: *ia=to-nat* (*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ ) + 1 **unfolding**  
*ia* **using** *not-zero-m* **by** *presburger*

**have** *B-eq-Gauss*: *B=Gauss-Jordan-in-ij A* ((*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ ) + 1) (*from-nat k*)

**unfolding** *B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2*

**apply** *simp*

**unfolding** *from-nat-to-nat-greatest* **using** *greatest-noteq-card A-ma-k-not-zero greatest-less-ma* **by** *blast*

**have** *greatest-plus-one-not-zero*: (*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ ) + 1  $\neq 0$

**using** *suc-not-zero greatest-noteq-card unfolding nrows-def* **by** *auto*

**show** ?*thesis*

**proof** (*cases is-zero-row-upt-k i k A*)

**case** *True*

**hence** *not-zero-iB*: *is-zero-row-upt-k i k B* **unfolding** *is-zero-row-upt-k-def unfolding B-eq-Gauss*

**using** *Gauss-Jordan-in-ij-preserves-previous-elements*[*OF rref not-zero-m greatest-plus-one-not-zero*]

**using** *A-ma-k-not-zero greatest-less-ma* **by** *fastforce*

**hence** *Gauss-Jordan-i-not-0*: *Gauss-Jordan-in-ij A* ((*GREATEST'*  $n$ .  $\neg$  *is-zero-row-upt-k*  $n$   $k$   $A$ ) + 1)  $\neq 0$

```

 $n k A) + 1) (from\text{-}nat k) \$ i \$ (from\text{-}nat k) \neq 0$ 
  using not-zero-i-suc-k unfolding B-eq-Gauss unfolding is-zero-row-upt-k-def
  using from-nat-to-nat-id less-Suc-eq by (metis (lifting, no-types))
  have  $i = ((GREATEST' n. \neg is\text{-}zero\text{-}row\text{-}upt\text{-}k n k A) + 1)$ 
  proof (rule ccontr)
    assume i-not-greatest:  $i \neq (GREATEST' n. \neg is\text{-}zero\text{-}row\text{-}upt\text{-}k n k A) + 1$ 
    have Gauss-Jordan-in-ij A ((GREATEST' n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ (from-nat k) = 0
    proof (rule Gauss-Jordan-in-ij-0)
      show  $\exists n. A \$ n \$ from\text{-}nat k \neq 0 \wedge (GREATEST' n. \neg is\text{-}zero\text{-}row\text{-}upt\text{-}k n k A) + 1 \leq n$  using A-ma-k-not-zero greatest-less-ma by blast
        show  $i \neq (GREATEST' n. \neg is\text{-}zero\text{-}row\text{-}upt\text{-}k n k A) + 1$  using i-not-greatest.
    qed
    thus False using Gauss-Jordan-i-not-0 by contradiction
  qed
  hence Gauss-Jordan-i-1: Gauss-Jordan-in-ij A ((GREATEST' n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ (from-nat k) = 1
    using Gauss-Jordan-in-ij-1 using A-ma-k-not-zero greatest-less-ma by blast
    have Least-eq-k: (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST' n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ ka \neq 0) = from-nat k
    proof (rule Least-equality)
      show Gauss-Jordan-in-ij A ((GREATEST' n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ from-nat k \neq 0 using Gauss-Jordan-i-not-0.
      show  $\bigwedge y. Gauss\text{-}Jordan\text{-}in\text{-}ij A ((GREATEST' n. \neg is\text{-}zero\text{-}row\text{-}upt\text{-}k n k A) + 1) (from\text{-}nat k) \$ i \$ y \neq 0 \implies from\text{-}nat k \leq y$ 
        using B-eq-Gauss is-zero-row-upt-k-def not-less not-zero-iB to-nat-le by fast
    qed
    show ?thesis using Gauss-Jordan-i-1 unfolding Least-eq-k.
  next
  case False
  obtain j where Aij-not-0: A \$ i \$ j \neq 0 and j-le-k: to-nat j < k using False
  unfolding is-zero-row-upt-k-def by auto
  have least-le-k: to-nat (LEAST ka. A \$ i \$ ka \neq 0) < k
  by (metis (lifting, mono-tags) Aij-not-0 j-le-k less-trans linorder-cases not-less-Least to-nat-mono)
  have least-le-j: (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST' n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ ka \neq 0) \leq j
  using Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-m - greatest-plus-one-not-zero j-le-k] using A-ma-k-not-zero greatest-less-ma
  using Aij-not-0 False dual-linorder.not-leE not-less-Least by (metis (mono-tags))
  have Least-eq: (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST' n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ ka \neq 0)
  = (LEAST ka. A \$ i \$ ka \neq 0)
  proof (rule Least-equality)
    show Gauss-Jordan-in-ij A ((GREATEST' n. \neg is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ (LEAST ka. A \$ i \$ ka \neq 0) \neq 0
    using Gauss-Jordan-in-ij-preserves-previous-elements[OF rref False - greatest-plus-one-not-zero] least-le-k False rref-upt-condition2[OF rref]

```

```

using A-ma-k-not-zero B-eq-Gauss greatest-less-ma zero-neq-one by fastforce
fix y assume Gauss-Jordan-y:Gauss-Jordan-in-ij A ((GREATEST' n. ¬
is-zero-row-upt-k n k A) + 1) (from-nat k) $ i $ y ≠ 0
show (LEAST ka. A $ i $ ka ≠ 0) ≤ y
proof (cases to-nat y < k)
  case False
  thus ?thesis
    using least-le-k less-trans not-leE to-nat-from-nat to-nat-le by metis
next
  case True
  have A $ i $ y ≠ 0 using Gauss-Jordan-y using Gauss-Jordan-in-ij-preserves-previous-elements[OF
rref not-zero-m - greatest-plus-one-not-zero True]
    using A-ma-k-not-zero greatest-less-ma by fastforce
    thus ?thesis using Least-le by fastforce
qed
qed
have A $ i $ (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upt-k
n k A) + 1) (from-nat k) $ i $ ka ≠ 0) = 1
  using False using rref-upt-condition2[OF rref] unfolding Least-eq by blast

thus ?thesis unfolding Least-eq using Gauss-Jordan-in-ij-preserves-previous-elements[OF
rref False - greatest-plus-one-not-zero]
  using least-le-k A-ma-k-not-zero greatest-less-ma by fastforce
qed
qed

```

**lemma** condition-2:

```

fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia≡(if ∀ m. is-zero-row-upt-k m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-upt-k n k A) + 1)
defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
assumes rref: reduced-row-echelon-form-upt-k A k
and not-zero-i-suc-k: ¬ is-zero-row-upt-k i (Suc k) B
shows B $ i $ (LEAST k. B $ i $ k ≠ 0) = 1
unfolding B Gauss-Jordan-column-k-def unfolding ia Let-def fst-conv snd-conv
apply auto unfolding from-nat-to-nat-greatest from-nat-0
proof -
  assume all-zero: ∀ m. is-zero-row-upt-k m k A and all-zero-k: ∀ m≥0. A $ m $ from-nat k = 0
  show A $ i $ (LEAST k. A $ i $ k ≠ 0) = 1
    using condition-2-part-1[OF - all-zero] not-zero-i-suc-k all-zero-k least-mod-type
  unfolding B ia by blast
next
  fix m assume all-zero: ∀ m. is-zero-row-upt-k m k A
  and Amk-not-zero: A $ m $ from-nat k ≠ 0
  show Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ (LEAST ka. Gauss-Jordan-in-ij
A 0 (from-nat k) $ i $ ka ≠ 0) = 1
    using condition-2-part-2[OF - all-zero Amk-not-zero] not-zero-i-suc-k unfold-

```

```

ing B ia .
next
  fix m
  assume not-zero-m:  $\neg$  is-zero-row-up-k m k A
    and zero-below-greatest:  $\forall m \geq (\text{GREATEST}' n. \neg \text{is-zero-row-up-k} n k A) + 1. A \$ m \$ \text{from-nat} k = 0$ 
    show A \$ i \$ (LEAST k. A \$ i \$ k  $\neq 0) = 1$  using condition-2-part-3[OF rref - not-zero-m zero-below-greatest] not-zero-i-suc-k unfolding B ia .
next
  fix m
  assume not-zero-m:  $\neg$  is-zero-row-up-k m k A
    and greatest-eq-card: Suc (to-nat (GREATEST' n.  $\neg$  is-zero-row-up-k n k A)) = nrows A
    show A \$ i \$ (LEAST k. A \$ i \$ k  $\neq 0) = 1$  using condition-2-part-4[OF rref not-zero-m greatest-eq-card] .
next
  fix m ma
  assume not-zero-m:  $\neg$  is-zero-row-up-k m k A
    and greatest-noteq-card: Suc (to-nat (GREATEST' n.  $\neg$  is-zero-row-up-k n k A))  $\neq$  nrows A
    and greatest-less-ma: (GREATEST' n.  $\neg$  is-zero-row-up-k n k A) + 1  $\leq$  ma
    and A-ma-k-not-zero: A \$ ma \$ from-nat k  $\neq 0$ 
    show Gauss-Jordan-in-ij A ((GREATEST' n.  $\neg$  is-zero-row-up-k n k A) + 1) (from-nat k) \$ i
      \$ (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST' n.  $\neg$  is-zero-row-up-k n k A) + 1) (from-nat k) \$ i \$ ka  $\neq 0) = 1$ 
      using condition-2-part-5[OF rref - not-zero-m greatest-noteq-card greatest-less-ma A-ma-k-not-zero] not-zero-i-suc-k unfolding B ia .
qed

```

```

lemma condition-3-part-1:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  defines ia:ia $\equiv$ (if  $\forall m.$  is-zero-row-up-k m k A then 0 else to-nat (GREATEST' n.  $\neg$  is-zero-row-up-k n k A) + 1)
  defines B:B $\equiv$ (snd (Gauss-Jordan-column-k (ia,A) k))
  assumes not-zero-i-suc-k:  $\neg$  is-zero-row-up-k i (Suc k) B
  and all-zero:  $\forall m.$  is-zero-row-up-k m k A
  and all-zero-k:  $\forall m.$  A \$ m \$ from-nat k = 0
  shows (LEAST n. A \$ i \$ n  $\neq 0) < (LEAST n. A \$ (i + 1) \$ n \neq 0)$ 
proof -
  have ia2: ia = 0 using ia all-zero by simp
  have B-eq-A: B=A unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2 using all-zero-k by fastforce
  have is-zero-row-up-k i (Suc k) B using all-zero all-zero-k unfolding B-eq-A is-zero-row-up-k-def by (metis less-SucE to-nat-from-nat)
  thus ?thesis using not-zero-i-suc-k by contradiction
qed

```

```

lemma condition-3-part-2:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  defines ia:ia≡(if ∀ m. is-zero-row-up-k m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-up-k n k A) + 1)
  defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
  assumes i-le: i < i + 1
  and not-zero-i-suc-k: ¬ is-zero-row-up-k i (Suc k) B
  and not-zero-suc-i-suc-k: ¬ is-zero-row-up-k (i + 1) (Suc k) B
  and all-zero: ∀ m. is-zero-row-up-k m k A
  and Amk-notzero: A $ m $ from-nat k ≠ 0
  shows (LEAST n. Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ n ≠ 0) < (LEAST
n. Gauss-Jordan-in-ij A 0 (from-nat k) $ (i + 1) $ n ≠ 0)
proof -
  have ia2: ia = 0 using ia all-zero by simp
  have B-eq-Gauss: B = Gauss-Jordan-in-ij A 0 (from-nat k)
    unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
    using all-zero Amk-notzero least-mod-type unfolding from-nat-0 by auto
  have i=0 using all-zero-imp-Gauss-Jordan-column-not-zero-in-row-0[OF all-zero
- Amk-notzero] not-zero-i-suc-k unfolding B ia .
  moreover have i+1=0 using all-zero-imp-Gauss-Jordan-column-not-zero-in-row-0[OF
all-zero - Amk-notzero] not-zero-suc-i-suc-k unfolding B ia .
  ultimately show ?thesis using i-le by auto
qed

```

```

lemma condition-3-part-3:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  defines ia:ia≡(if ∀ m. is-zero-row-up-k m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-up-k n k A) + 1)
  defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
  assumes rref: reduced-row-echelon-form-up-k A k
  and i-le: i < i + 1
  and not-zero-i-suc-k: ¬ is-zero-row-up-k i (Suc k) B
  and not-zero-suc-i-suc-k: ¬ is-zero-row-up-k (i + 1) (Suc k) B
  and not-zero-m: ¬ is-zero-row-up-k m k A
  and zero-below-greatest: ∀ m≥(GREATEST' n. ¬ is-zero-row-up-k n k A) + 1.
A $ m $ from-nat k = 0
  shows (LEAST n. A $ i $ n ≠ 0) < (LEAST n. A $ (i + 1) $ n ≠ 0)
proof -
  have ia2: ia=to-nat (GREATEST' n. ¬ is-zero-row-up-k n k A) + 1 unfolding
ia using not-zero-m by presburger
  have B-eq-A: B=A
    unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
    apply simp
    unfolding from-nat-to-nat-greatest using zero-below-greatest by blast
  have rref-suc: reduced-row-echelon-form-up-k A (Suc k)

```

```

proof (rule rref-suc-if-zero-below-greatest)
  show reduced-row-echelon-form-upt-k A k using rref .
  show  $\neg (\forall a. \text{is-zero-row-upt-k } a \text{ } k \text{ } A)$  using not-zero-m by fast
  show  $\forall a > \text{GREATEST}' \text{ } m. \neg \text{is-zero-row-upt-k } m \text{ } k \text{ } A. \text{is-zero-row-upt-k } a \text{ } (\text{Suc } k) \text{ } A$ 
    proof (clarify)
      fix  $a::'rows$  assume greatest-less-a:  $(\text{GREATEST}' \text{ } m. \neg \text{is-zero-row-upt-k } m \text{ } k \text{ } A) < a$ 
      show is-zero-row-upt-k a (Suc k) A
      proof (rule is-zero-row-upt-k-suc)
        show is-zero-row-upt-k a k A using greatest-less-a row-greater-greatest-is-zero
        by fast
        show  $A \$ a \$ \text{from-nat } k = 0$  using le-Suc[OF greatest-less-a] zero-below-greatest
        by fast
        qed
        qed
        qed
      show ?thesis using rref-upt-condition3[OF rref-suc] i-le not-zero-i-suc-k not-zero-suc-i-suc-k
      unfolding B-eq-A by blast
    qed

```

```

lemma condition-3-part-4:
  fixes  $A::'a::\{\text{field}\}^{\wedge'}\text{columns}::\{\text{mod-type}\}^{\wedge'}\text{rows}::\{\text{mod-type}\}$  and  $k::nat$ 
  defines  $ia:ia \equiv (\text{if } \forall m. \text{is-zero-row-upt-k } m \text{ } k \text{ } A \text{ then } 0 \text{ else } \text{to-nat } (\text{GREATEST}' \text{ } n. \neg \text{is-zero-row-upt-k } n \text{ } k \text{ } A) + 1)$ 
  defines  $B:B \equiv (\text{snd } (\text{Gauss-Jordan-column-}k \text{ } (ia, A) \text{ } k))$ 
  assumes rref: reduced-row-echelon-form-upt-k A k and i-le:  $i < i + 1$ 
  and not-zero-i-suc-k:  $\neg \text{is-zero-row-upt-k } i \text{ } (\text{Suc } k) \text{ } B$ 
  and not-zero-suc-i-suc-k:  $\neg \text{is-zero-row-upt-k } (i + 1) \text{ } (\text{Suc } k) \text{ } B$ 
  and not-zero-m:  $\neg \text{is-zero-row-upt-k } m \text{ } k \text{ } A$ 
  and greatest-eq-card:  $\text{Suc } (\text{to-nat } (\text{GREATEST}' \text{ } n. \neg \text{is-zero-row-upt-k } n \text{ } k \text{ } A)) = n \text{rows } A$ 
  shows  $(\text{LEAST } n. A \$ i \$ n \neq 0) < (\text{LEAST } n. A \$ (i + 1) \$ n \neq 0)$ 
proof -
  have  $ia2: ia = \text{to-nat } (\text{GREATEST}' \text{ } n. \neg \text{is-zero-row-upt-k } n \text{ } k \text{ } A) + 1$  unfolding ia using not-zero-m by presburger
  have B-eq-A:  $B = A$ 
    unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
    unfolding from-nat-to-nat-greatest using greatest-eq-card by simp
  have greatest-eq-minus-1:  $(\text{GREATEST}' \text{ } n. \neg \text{is-zero-row-upt-k } n \text{ } k \text{ } A) = -1$ 
    using a-eq-minus-1 greatest-eq-card to-nat-plus-one-less-card unfolding nrows-def
    by fastforce
  have rref-suc: reduced-row-echelon-form-upt-k A (Suc k)
  proof (rule rref-suc-if-all-rows-not-zero)
    show reduced-row-echelon-form-upt-k A k using rref .
    show  $\forall n. \neg \text{is-zero-row-upt-k } n \text{ } k \text{ } A$  using Greatest-is-minus-1 greatest-eq-minus-1 greatest-ge-nonzero-row'[OF rref -] not-zero-m by metis

```

```

qed
show ?thesis using rref-upr-condition3[OF rref-suc] i-le not-zero-i-suc-k not-zero-suc-i-suc-k
unfolding B-eq-A by blast
qed

lemma condition-3-part-5:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia≡(if ∀ m. is-zero-row-upr-k m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-upr-k n k A) + 1)
defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
assumes rref: reduced-row-echelon-form-upr-k A k
and i-le: i < i + 1
and not-zero-i-suc-k: ¬ is-zero-row-upr-k i (Suc k) B
and not-zero-suc-i-suc-k: ¬ is-zero-row-upr-k (i + 1) (Suc k) B
and not-zero-m: ¬ is-zero-row-upr-k m k A
and greatest-not-card: Suc (to-nat (GREATEST' n. ¬ is-zero-row-upr-k n k A)) ≠ n rows A
and greatest-less-ma: (GREATEST' n. ¬ is-zero-row-upr-k n k A) + 1 ≤ ma
and A-ma-k-not-zero: A $ ma $ from-nat k ≠ 0
shows (LEAST n. Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upr-k
n k A) + 1) (from-nat k) $ i $ n ≠ 0)
< (LEAST n. Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upr-k n k
A) + 1) (from-nat k) $ (i + 1) $ n ≠ 0)
proof -
have ia2: ia=to-nat (GREATEST' n. ¬ is-zero-row-upr-k n k A) + 1 unfolding
ia using not-zero-m by presburger
have B-eq-Gauss: B = Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upr-k
n k A) + 1) (from-nat k)
unfolding B Gauss-Jordan-column-k-def
unfolding ia2 Let-def fst-conv snd-conv
using greatest-not-card greatest-less-ma A-ma-k-not-zero
by (auto simp add: from-nat-to-nat-greatest)
have suc-greatest-not-zero: (GREATEST' n. ¬ is-zero-row-upr-k n k A) + 1 ≠
0
using Suc-eq-plus1 suc-not-zero greatest-not-card unfolding nrows-def by auto
show ?thesis
proof (cases is-zero-row-upr-k (i + 1) k A)
case True
have zero-i-plus-one-k-B: is-zero-row-upr-k (i+1) k B
by (unfold B-eq-Gauss, rule is-zero-after-Gauss[OF True not-zero-m rref
greatest-less-ma A-ma-k-not-zero])
hence Gauss-Jordan-i-not-0: Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upr-k
n k A) + 1) (from-nat k) $ (i+1) $ (from-nat k) ≠ 0
using not-zero-suc-i-suc-k unfolding B-eq-Gauss using is-zero-row-upr-k-suc
by blast
have i-plus-one-eq: i + 1 = ((GREATEST' n. ¬ is-zero-row-upr-k n k A) +
1)
proof (rule ccontr)
assume i-not-greatest: i + 1 ≠ (GREATEST' n. ¬ is-zero-row-upr-k n k A)

```

```

+ 1
  have Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k n k A) +
  1) (from-nat k) $ (i + 1) $ (from-nat k) = 0
  proof (rule Gauss-Jordan-in-ij-0)
    show ∃ n. A $ n $ from-nat k ≠ 0 ∧ (GREATEST' n. ⊢ is-zero-row-up-k
n k A) + 1 ≤ n using greatest-less-ma A-ma-k-not-zero by blast
    show i + 1 ≠ (GREATEST' n. ⊢ is-zero-row-up-k n k A) + 1 using
i-not-greatest .
  qed
  thus False using Gauss-Jordan-i-not-0 by contradiction
  qed
  hence i-eq-greatest: i=(GREATEST' n. ⊢ is-zero-row-up-k n k A) using
add-right-cancel by simp
  have Least-eq-k: (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k
n k A) + 1) (from-nat k) $ (i+1) $ ka ≠ 0) = from-nat k
  proof (rule Least-equality)
    show Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k n k A) +
1) (from-nat k) $ (i+1) $ from-nat k ≠ 0 by (metis Gauss-Jordan-i-not-0)
    fix y assume Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k n
k A) + 1) (from-nat k) $ (i+1) $ y ≠ 0
    thus from-nat k ≤ y using zero-i-plus-one-k-B unfolding i-eq-greatest
B-eq-Gauss by (metis is-zero-row-up-k-def not-less to-nat-le)
  qed
  have not-zero-i-A: ⊢ is-zero-row-up-k i k A using greatest-less-zero-row[OF
rref] not-zero-m unfolding i-eq-greatest by fast
  from this obtain j where Aij-not-0: A $ i $ j ≠ 0 and j-le-k: to-nat j < k
unfolding is-zero-row-up-k-def by blast
  have least-le-k: to-nat (LEAST ka. A $ i $ ka ≠ 0) < k
  by (metis (lifting, mono-tags) Aij-not-0 j-le-k less-trans linorder-cases not-less-Least
to-nat-mono)
  have Least-eq: (LEAST n. Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k
n k A) + 1) (from-nat k) $ i $ n ≠ 0) =
(LEAST n. A $ i $ n ≠ 0)
  proof (rule Least-equality)
    show Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k n k A) +
1) (from-nat k) $ i $ (LEAST ka. A $ i $ ka ≠ 0) ≠ 0
      using Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-i-A
- suc-greatest-not-zero least-le-k] greatest-less-ma A-ma-k-not-zero
      using rref-upt-condition2[OF rref] not-zero-i-A by fastforce
    fix y assume Gauss-Jordan-y: Gauss-Jordan-in-ij A ((GREATEST' n. ⊢
is-zero-row-up-k n k A) + 1) (from-nat k) $ i $ y ≠ 0
    show (LEAST ka. A $ i $ ka ≠ 0) ≤ y
    proof (cases to-nat y < k)
      case False thus ?thesis by (metis dual-linorder.not-le least-le-k less-trans
to-nat-mono)
    next
      case True
      have A $ i $ y ≠ 0 using Gauss-Jordan-y using Gauss-Jordan-in-ij-preserves-previous-elements[OF
rref not-zero-m - suc-greatest-not-zero True]

```

```

    using A-ma-k-not-zero greatest-less-ma by fastforce
    thus ?thesis using Least-le by fastforce
qed
qed
also have ... < from-nat k by (metis is-zero-row-upk-def is-zero-row-upk-suc
le-less-linear le-less-trans least-le-k not-zero-suc-i-suc-k to-nat-mono' zero-i-plus-one-k-B)

finally show ?thesis unfolding Least-eq-k .
next
  case False
  have not-zero-i-A: ¬ is-zero-row-upk i k A using rref-upk-condition1[OF rref]
  False i-le by blast
  from this obtain j where Aij-not-0: A $ i $ j ≠ 0 and j-le-k: to-nat j < k
  unfolding is-zero-row-upk-def by blast
  have least-le-k: to-nat (LEAST ka. A $ i $ ka ≠ 0) < k
  by (metis (lifting, mono-tags) Aij-not-0 j-le-k less-trans linorder-cases not-less-Least
  to-nat-mono)
  have Least-i-eq: (LEAST n. Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upk
  n k A) + 1) (from-nat k) $ i $ n ≠ 0)
  = (LEAST n. A $ i $ n ≠ 0)
  proof (rule Least-equality)
    show Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upk n k A) +
    1) (from-nat k) $ i $ (LEAST ka. A $ i $ ka ≠ 0) ≠ 0
    using Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-i-A
    - suc-greatest-not-zero least-le-k] greatest-less-ma A-ma-k-not-zero
    using rref-upk-condition2[OF rref] not-zero-i-A by fastforce
    fix y assume Gauss-Jordan-y: Gauss-Jordan-in-ij A ((GREATEST' n. ¬
    is-zero-row-upk n k A) + 1) (from-nat k) $ i $ y ≠ 0
    show (LEAST ka. A $ i $ ka ≠ 0) ≤ y
    proof (cases to-nat y < k)
      case False thus ?thesis by (metis dual-linorder.not-le dual-linorder.not-less-iff-gr-or-eq
      le-less-trans least-le-k to-nat-mono)
    next
      case True
      have A $ i $ y ≠ 0 using Gauss-Jordan-y using Gauss-Jordan-in-ij-preserves-previous-elements[OF
      rref not-zero-m - suc-greatest-not-zero True]
      using A-ma-k-not-zero greatest-less-ma by fastforce
      thus ?thesis using Least-le by fastforce
    qed
  qed
  from False obtain s where Ais-not-0: A $ (i+1) $ s ≠ 0 and s-le-k: to-nat
  s < k unfolding is-zero-row-upk-def by blast
  have least-le-k: to-nat (LEAST ka. A $ (i+1) $ ka ≠ 0) < k
  by (metis (lifting, mono-tags) Ais-not-0 s-le-k dual-linorder.neq-iff less-trans
  not-less-Least to-nat-mono)
  have Least-i-plus-one-eq: (LEAST n. Gauss-Jordan-in-ij A ((GREATEST' n.
  ¬ is-zero-row-upk n k A) + 1) (from-nat k) $ (i+1) $ n ≠ 0)
  = (LEAST n. A $ (i+1) $ n ≠ 0)
  proof (rule Least-equality)

```

```

show Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-up-k n k A) +
1) (from-nat k) $(i+1) $(LEAST ka. A $(i+1) $ ka ≠ 0) ≠ 0
  using Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-i-A
- suc-greatest-not-zero least-le-k] greatest-less-ma A-ma-k-not-zero
    using rref-up-condition2[OF rref] False by fastforce
    fix y assume Gauss-Jordan-y:Gauss-Jordan-in-ij A ((GREATEST' n. ¬
is-zero-row-up-k n k A) + 1) (from-nat k) $(i+1) $ y ≠ 0
    show (LEAST ka. A $(i+1) $ ka ≠ 0) ≤ y
    proof (cases to-nat y < k)
      case False thus ?thesis by (metis (mono-tags) dual-linorder.le-less-linear
least-le-k less-trans to-nat-mono)
    next
      case True
      have A $(i+1) $ y ≠ 0 using Gauss-Jordan-y using Gauss-Jordan-in-ij-preserves-previous-elements[OF
rref not-zero-m - suc-greatest-not-zero True]
        using A-ma-k-not-zero greatest-less-ma by fastforce
        thus ?thesis using Least-le by fastforce
      qed
    qed
  show ?thesis unfolding Least-i-plus-one-eq Least-i-eq using rref-up-condition3[OF
rref] i-le False not-zero-i-A by blast
  qed
qed

lemma condition-3:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia≡(if ∀ m. is-zero-row-up-k m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-up-k n k A) + 1)
defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
assumes rref: reduced-row-echelon-form-up-k A k
and i-le: i < i + 1
and not-zero-i-suc-k: ¬ is-zero-row-up-k i (Suc k) B
and not-zero-suc-i-suc-k: ¬ is-zero-row-up-k (i + 1) (Suc k) B
shows (LEAST n. B $ i $ n ≠ 0) < (LEAST n. B $(i + 1) $ n ≠ 0)
proof (unfold B Gauss-Jordan-column-k-def ia Let-def fst-conv snd-conv, auto,
unfold from-nat-to-nat-greatest from-nat-0)
assume all-zero: ∀ m. is-zero-row-up-k m k A
  and all-zero-k: ∀ m≥0. A $ m $ from-nat k = 0
show (LEAST n. A $ i $ n ≠ 0) < (LEAST n. A $(i + 1) $ n ≠ 0)
  using condition-3-part-1[OF - all-zero] using all-zero-k least-mod-type not-zero-i-suc-k
unfolding B ia by fast
next
fix m assume all-zero: ∀ m. is-zero-row-up-k m k A
  and Amk-notzero: A $ m $ from-nat k ≠ 0
show (LEAST n. Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ n ≠ 0) < (LEAST
n. Gauss-Jordan-in-ij A 0 (from-nat k) $(i + 1) $ n ≠ 0)
  using condition-3-part-2[OF i-le - - all-zero Amk-notzero] using not-zero-i-suc-k
not-zero-suc-i-suc-k unfolding B ia .
next

```

```

fix m
assume not-zero-m:  $\neg$  is-zero-row-upt-k m k A
and zero-below-greatest:  $\forall m \geq (\text{GREATEST}' n. \neg \text{is-zero-row-upt-k} n k A) + 1. A \$ m \$ \text{from-nat} k = 0$ 
show (LEAST n. A \$ i \$ n  $\neq 0) < (\text{LEAST} n. A \$ (i + 1) \$ n \neq 0)$ 
using condition-3-part-3[OF rref i-le -- not-zero-m zero-below-greatest] using
not-zero-i-suc-k not-zero-suc-i-suc-k unfolding B ia .
next
fix m
assume not-zero-m:  $\neg$  is-zero-row-upt-k m k A
and greatest-eq-card: Suc (to-nat (GREATEST' n.  $\neg$  is-zero-row-upt-k n k A)) = nrows A
show (LEAST n. A \$ i \$ n  $\neq 0) < (\text{LEAST} n. A \$ (i + 1) \$ n \neq 0)$ 
using condition-3-part-4[OF rref i-le -- not-zero-m greatest-eq-card] using
not-zero-i-suc-k not-zero-suc-i-suc-k unfolding B ia .
next
fix m ma
assume not-zero-m:  $\neg$  is-zero-row-upt-k m k A
and greatest-not-card: Suc (to-nat (GREATEST' n.  $\neg$  is-zero-row-upt-k n k A))  $\neq$  nrows A
and greatest-less-ma: (GREATEST' n.  $\neg$  is-zero-row-upt-k n k A) + 1  $\leq$  ma
and A-ma-k-not-zero: A \$ ma \$ from-nat k  $\neq 0$ 
show (LEAST n. Gauss-Jordan-in-ij A ((GREATEST' n.  $\neg$  is-zero-row-upt-k n k A) + 1) (from-nat k) \$ i \$ n  $\neq 0)$ 
 $< (\text{LEAST} n. \text{Gauss-Jordan-in-ij} A ((\text{GREATEST}' n. \neg \text{is-zero-row-upt-k} n k A) + 1) (\text{from-nat} k) \$ (i + 1) \$ n \neq 0)$ 
using condition-3-part-5[OF rref i-le -- not-zero-m greatest-not-card greatest-less-ma
A-ma-k-not-zero]
using not-zero-i-suc-k not-zero-suc-i-suc-k unfolding B ia .
qed

```

```

lemma condition-4-part-1:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia $\equiv$ (if  $\forall m. \text{is-zero-row-upt-k} m k A$  then 0 else to-nat (GREATEST'
n.  $\neg$  is-zero-row-upt-k n k A) + 1)
defines B:B $\equiv$ (snd (Gauss-Jordan-column-k (ia,A) k))
assumes not-zero-i-suc-k:  $\neg$  is-zero-row-upt-k i (Suc k) B
and all-zero:  $\forall m. \text{is-zero-row-upt-k} m k A$ 
and all-zero-k:  $\forall m. A \$ m \$ \text{from-nat} k = 0$ 
shows A \$ j \$ (LEAST n. A \$ i \$ n  $\neq 0) = 0$ 
proof -
have ia2: ia = 0 using ia all-zero by simp
have B-eq-A: B=A unfolding B Gauss-Jordan-column-k-def Let-def fst-conv
snd-conv ia2 using all-zero-k by fastforce
show ?thesis using B-eq-A all-zero all-zero-k is-zero-row-upt-k-suc not-zero-i-suc-k
by blast
qed

```

**lemma** *condition-4-part-2*:

```

fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia $\equiv$ (if  $\forall m.$  is-zero-row-upt-k m k A then 0 else to-nat (GREATEST'
n.  $\neg$  is-zero-row-upt-k n k A) + 1)
defines B:B $\equiv$ (snd (Gauss-Jordan-column-k (ia,A) k))
assumes not-zero-i-suc-k:  $\neg$  is-zero-row-upt-k i (Suc k) B
and i-not-j: i  $\neq$  j
and all-zero:  $\forall m.$  is-zero-row-upt-k m k A
and Amk-not-zero: A $ m $ from-nat k  $\neq$  0
shows Gauss-Jordan-in-ij A 0 (from-nat k) $ j $ (LEAST n. Gauss-Jordan-in-ij
A 0 (from-nat k) $ i $ n  $\neq$  0) = 0
proof -
  have i-eq-0: i=0 using all-zero-imp-Gauss-Jordan-column-not-zero-in-row-0[OF
all-zero - Amk-not-zero] not-zero-i-suc-k unfolding B ia .
  have least-eq-k: (LEAST n. Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ n  $\neq$  0)
= from-nat k
  proof (rule Least-equality)
    show Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ from-nat k  $\neq$  0 unfolding
i-eq-0 using Amk-not-zero Gauss-Jordan-in-ij-1 least-mod-type zero-neq-one by
fastforce
    fix y assume Gauss-Jordan-y-not-0: Gauss-Jordan-in-ij A 0 (from-nat k) $ i
$ y  $\neq$  0
    show from-nat k  $\leq$  y
    proof (rule ccontr)
      assume  $\neg$  from-nat k  $\leq$  y
      hence y < (from-nat k) by simp
      hence to-nat-y-less-k: to-nat y < k using to-nat-le by auto
      have Gauss-Jordan-in-ij A 0 (from-nat k) $ i $ y = 0
      using Gauss-Jordan-in-ij-preserves-previous-elements'[OF all-zero to-nat-y-less-k
Amk-not-zero] all-zero to-nat-y-less-k
      unfolding is-zero-row-upt-k-def by fastforce
      thus False using Gauss-Jordan-y-not-0 by contradiction
    qed
  qed
  show ?thesis unfolding least-eq-k apply (rule Gauss-Jordan-in-ij-0) using
i-eq-0 i-not-j Amk-not-zero least-mod-type by blast+
  qed

```

**lemma** *condition-4-part-3*:

```

fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia $\equiv$ (if  $\forall m.$  is-zero-row-upt-k m k A then 0 else to-nat (GREATEST'
n.  $\neg$  is-zero-row-upt-k n k A) + 1)
defines B:B $\equiv$ (snd (Gauss-Jordan-column-k (ia,A) k))
assumes rref: reduced-row-echelon-form-upt-k A k
and not-zero-i-suc-k:  $\neg$  is-zero-row-upt-k i (Suc k) B
and i-not-j: i  $\neq$  j
and not-zero-m:  $\neg$  is-zero-row-upt-k m k A

```

```

and zero-below-greatest:  $\forall m \geq (\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n k A) + 1.$ 
 $A \$ m \$ \text{from-nat } k = 0$ 
shows  $A \$ j \$ (\text{LEAST } n. A \$ i \$ n \neq 0) = 0$ 
proof -
  have ia2:  $\text{ia=to-nat } (\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n k A) + 1$  unfolding
  ia using not-zero-m by presburger
  have B-eq-A:  $B = A$ 
  unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
  apply simp
  unfolding from-nat-to-nat-greatest using zero-below-greatest by blast
  have rref-suc: reduced-row-echelon-form-upt-k A (Suc k)
  proof (rule rref-suc-if-zero-below-greatest[OF rref], auto intro!: not-zero-m)
    fix a
    assume greatest-less-a:  $(\text{GREATEST}' m. \neg \text{is-zero-row-upt-k } m k A) < a$ 
    show is-zero-row-upt-k a (Suc k) A
    proof (rule is-zero-row-upt-k-suc)
    show is-zero-row-upt-k a k A using row-greater-greatest-is-zero[OF greatest-less-a]
    .
    show  $A \$ a \$ \text{from-nat } k = 0$  using zero-below-greatest le-Suc[OF greatest-less-a]
    by blast
    qed
    qed
    show ?thesis using rref-upt-condition4[OF rref-suc] not-zero-i-suc-k i-not-j un-
    folding B-eq-A by blast
    qed

lemma condition-4-part-4:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  defines ia:ia $\equiv$ (if  $\forall m. \text{is-zero-row-upt-k } m k A$  then 0 else to-nat ( $\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n k A) + 1$ )
  defines B:B $\equiv$ (snd (Gauss-Jordan-column-k (ia,A) k))
  assumes rref: reduced-row-echelon-form-upt-k A k
  and not-zero-i-suc-k:  $\neg \text{is-zero-row-upt-k } i (\text{Suc } k) B$ 
  and i-not-j:  $i \neq j$ 
  and not-zero-m:  $\neg \text{is-zero-row-upt-k } m k A$ 
  and greatest-eq-card: Suc (to-nat ( $\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n k A)$ )
  = nrows A
  shows  $A \$ j \$ (\text{LEAST } n. A \$ i \$ n \neq 0) = 0$ 
  proof -
    have ia2:  $\text{ia=to-nat } (\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n k A) + 1$  unfolding
    ia using not-zero-m by presburger
    have B-eq-A:  $B = A$ 
    unfolding B Gauss-Jordan-column-k-def Let-def fst-conv snd-conv ia2
    unfolding from-nat-to-nat-greatest using greatest-eq-card by simp
    have greatest-eq-minus-1:  $(\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n k A) = -1$ 
    using a-eq-minus-1 greatest-eq-card to-nat-plus-one-less-card unfolding nrows-def
    by fastforce
    have rref-suc: reduced-row-echelon-form-upt-k A (Suc k)
    proof (rule rref-suc-if-all-rows-not-zero)

```

```

show reduced-row-echelon-form-upt-k A k using rref .
show ∀ n. ¬ is-zero-row-upt-k n k A using Greatest-is-minus-1 greatest-eq-minus-1
greatest-ge-nonzero-row'[OF rref -] not-zero-m by metis
qed
show ?thesis using rref-upt-condition4[OF rref-suc] using not-zero-i-suc-k i-not-j
unfolding B-eq-A i-not-j by blast
qed

lemma condition-4-part-5:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia≡(if ∀ m. is-zero-row-upt-k m k A then 0 else to-nat (GREATEST'
n. ¬ is-zero-row-upt-k n k A) + 1)
defines B:B≡(snd (Gauss-Jordan-column-k (ia,A) k))
assumes rref: reduced-row-echelon-form-upt-k A k
and not-zero-i-suc-k: ¬ is-zero-row-upt-k i (Suc k) B
and i-not-j: i ≠ j
and not-zero-m: ¬ is-zero-row-upt-k m k A
and greatest-not-card: Suc (to-nat (GREATEST' n. ¬ is-zero-row-upt-k n k A)) ≠ nrows A
and greatest-less-ma: (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1 ≤ ma
and A-ma-k-not-zero: A $ ma $ from-nat k ≠ 0
shows Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1)
(from-nat k) $ j $ (LEAST n. Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1) (from-nat k) $ i $ n ≠ 0) = 0
proof -
have ia2: ia=to-nat (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1 unfolding
ia using not-zero-m by presburger
have B-eq-Gauss: B = Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upt-k
n k A) + 1) (from-nat k)
unfolding B Gauss-Jordan-column-k-def
unfolding ia2 Let-def fst-conv snd-conv
using greatest-not-card greatest-less-ma A-ma-k-not-zero
by (auto simp add: from-nat-to-nat-greatest)
have suc-greatest-not-zero: (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1 ≠
0
using Suc-eq-plus1 suc-not-zero greatest-not-card unfolding nrows-def by auto
show ?thesis
proof (cases is-zero-row-upt-k i k A)
case True
have zero-i-k-B: is-zero-row-upt-k i k B unfolding B-eq-Gauss by (rule is-zero-after-Gauss[OF
True not-zero-m rref greatest-less-ma A-ma-k-not-zero])
hence Gauss-Jordan-i-not-0: Gauss-Jordan-in-ij A ((GREATEST' n. ¬ is-zero-row-upt-k
n k A) + 1) (from-nat k) $ (i) $ (from-nat k) ≠ 0
using not-zero-i-suc-k unfolding B-eq-Gauss using is-zero-row-upt-k-suc by
blast
have i-eq-greatest: i = ((GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1)
proof (rule ccontr)
assume i-not-greatest: i ≠ (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1

```

```

have Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k n k A) +
1) (from-nat k) $ i $ (from-nat k) = 0
  proof (rule Gauss-Jordan-in-ij-0)
    show ∃n. A $ n $ from-nat k ≠ 0 ∧ (GREATEST' n. ⊢ is-zero-row-up-k
n k A) + 1 ≤ n using greatest-less-ma A-ma-k-not-zero by blast
      show i ≠ (GREATEST' n. ⊢ is-zero-row-up-k n k A) + 1 using
i-not-greatest .
  qed
  thus False using Gauss-Jordan-i-not-0 by contradiction
qed
have Gauss-Jordan-i-1: Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k
n k A) + 1) (from-nat k) $ i $ (from-nat k) = 1
  unfolding i-eq-greatest using Gauss-Jordan-in-ij-1 greatest-less-ma A-ma-k-not-zero
by blast
have Least-eq-k: (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k
n k A) + 1) (from-nat k) $ i $ ka ≠ 0) = from-nat k
  proof (rule Least-equality)
    show Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k n k A) +
1) (from-nat k) $ i $ from-nat k ≠ 0 using Gauss-Jordan-i-not-0 .
    fix y assume Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k n
k A) + 1) (from-nat k) $ i $ y ≠ 0
      thus from-nat k ≤ y using zero-i-k-B unfolding i-eq-greatest B-eq-Gauss
by (metis is-zero-row-up-k-def not-less to-nat-le)
  qed
  show ?thesis using A-ma-k-not-zero Gauss-Jordan-in-ij-0' Least-eq-k greatest-less-ma
i-eq-greatest i-not-j by force
next
case False
obtain n where Ain-not-0: A $ i $ n ≠ 0 and j-le-k: to-nat n < k using
False unfolding is-zero-row-up-k-def by auto
have least-le-k: to-nat (LEAST ka. A $ i $ ka ≠ 0) < k
  by (metis (lifting, mono-tags) Ain-not-0 dual-linorder.neq-iff j-le-k less-trans
not-less-Least to-nat-mono)
have Least-eq: (LEAST ka. Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k
n k A) + 1) (from-nat k) $ i $ ka ≠ 0)
  = (LEAST ka. A $ i $ ka ≠ 0)
  proof (rule Least-equality)
    show Gauss-Jordan-in-ij A ((GREATEST' n. ⊢ is-zero-row-up-k n k A) +
1) (from-nat k) $ i $ (LEAST ka. A $ i $ ka ≠ 0) ≠ 0
      using Gauss-Jordan-in-ij-preserves-previous-elements[OF rref False - suc-greatest-not-zero
least-le-k] using greatest-less-ma A-ma-k-not-zero
        using rref-up-t-condition2[OF rref] False by fastforce
      fix y assume Gauss-Jordan-y: Gauss-Jordan-in-ij A ((GREATEST' n. ⊢
is-zero-row-up-k n k A) + 1) (from-nat k) $ i $ y ≠ 0
        show (LEAST ka. A $ i $ ka ≠ 0) ≤ y
        proof (cases to-nat y < k)
          case False show ?thesis by (metis (mono-tags) False least-le-k less-trans
not-leE to-nat-from-nat to-nat-le)
        next

```

```

case True
  have A $ i $ y  $\neq 0$ 
  using Gauss-Jordan-y using Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-m - suc-greatest-not-zero True]
    using A-ma-k-not-zero greatest-less-ma by fastforce
    thus ?thesis by (rule Least-le)
  qed
  qed
have Gauss-Jordan-eq-A: Gauss-Jordan-in-ij A ((GREATEST' n.  $\neg$  is-zero-row-upt-k n k A) + 1) (from-nat k) $ j $ (LEAST n. A $ i $ n  $\neq 0$ ) =
  A $ j $ (LEAST n. A $ i $ n  $\neq 0$ )
  using Gauss-Jordan-in-ij-preserves-previous-elements[OF rref not-zero-m - suc-greatest-not-zero least-le-k]
    using A-ma-k-not-zero greatest-less-ma by fastforce
    show ?thesis unfolding Least-eq using rref-upt-condition4[OF rref]
      using False Gauss-Jordan-eq-A i-not-j by presburger
  qed
qed

```

**lemma** condition-4:

```

fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia $\equiv$ (if  $\forall m$ . is-zero-row-upt-k m k A then 0 else to-nat (GREATEST'
n.  $\neg$  is-zero-row-upt-k n k A) + 1)
defines B:B $\equiv$ (snd (Gauss-Jordan-column-k (ia,A) k))
assumes rref: reduced-row-echelon-form-upt-k A k
and not-zero-i-suc-k:  $\neg$  is-zero-row-upt-k i (Suc k) B
and i-not-j: i  $\neq$  j
shows B $ j $ (LEAST n. B $ i $ n  $\neq 0$ ) = 0
proof (unfold B Gauss-Jordan-column-k-def ia Let-def fst-conv snd-conv, auto,
unfold from-nat-to-nat-greatest from-nat-0)
assume all-zero:  $\forall m$ . is-zero-row-upt-k m k A
and all-zero-k:  $\forall m \geq 0$ . A $ m $ from-nat k = 0
show A $ j $ (LEAST n. A $ i $ n  $\neq 0$ ) = 0 using condition-4-part-1[OF - all-zero] using all-zero-k not-zero-i-suc-k least-mod-type unfolding B ia by blast
next
  fix m
  assume all-zero:  $\forall m$ . is-zero-row-upt-k m k A
  and Amk-not-zero: A $ m $ from-nat k  $\neq 0$ 
  show Gauss-Jordan-in-ij A 0 (from-nat k) $ j $ (LEAST n. Gauss-Jordan-in-ij
A 0 (from-nat k) $ i $ n  $\neq 0$ ) = 0
  using condition-4-part-2[OF - i-not-j all-zero Amk-not-zero] using not-zero-i-suc-k
  unfolding B ia .
next
  fix m assume not-zero-m:  $\neg$  is-zero-row-upt-k m k A
  and zero-below-greatest:  $\forall m \geq$ (GREATEST' n.  $\neg$  is-zero-row-upt-k n k A) +
  1. A $ m $ from-nat k = 0
  show A $ j $ (LEAST n. A $ i $ n  $\neq 0$ ) = 0
  using condition-4-part-3[OF rref - i-not-j not-zero-m zero-below-greatest] using

```

```

not-zero-i-suc-k unfolding B ia .
next
fix m
assume not-zero-m:  $\neg$  is-zero-row-up-k m k A
and greatest-eq-card: Suc (to-nat (GREATEST' n.  $\neg$  is-zero-row-up-k n k A))
= nrows A
show A $ j $ (LEAST n. A $ i $ n  $\neq$  0) = 0
using condition-4-part-4[OF rref - i-not-j not-zero-m greatest-eq-card] using
not-zero-i-suc-k unfolding B ia .
next
fix m ma
assume not-zero-m:  $\neg$  is-zero-row-up-k m k A
and greatest-not-card: Suc (to-nat (GREATEST' n.  $\neg$  is-zero-row-up-k n k
A))  $\neq$  nrows A
and greatest-less-ma: (GREATEST' n.  $\neg$  is-zero-row-up-k n k A) + 1  $\leq$  ma
and A-ma-k-not-zero: A $ ma $ from-nat k  $\neq$  0
show Gauss-Jordan-in-ij A ((GREATEST' n.  $\neg$  is-zero-row-up-k n k A) + 1)
(from-nat k) $ j $
(LEAST n. Gauss-Jordan-in-ij A ((GREATEST' n.  $\neg$  is-zero-row-up-k n k A)
+ 1) (from-nat k) $ i $ n  $\neq$  0) = 0
using condition-4-part-5[OF rref - i-not-j not-zero-m greatest-not-card greatest-less-ma
A-ma-k-not-zero] using not-zero-i-suc-k unfolding B ia .
qed

```

```

lemma reduced-row-echelon-form-up-k-Gauss-Jordan-column-k:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
defines ia:ia $\equiv$ (if  $\forall$  m. is-zero-row-up-k m k A then 0 else to-nat (GREATEST'
n.  $\neg$  is-zero-row-up-k n k A) + 1)
defines B:B $\equiv$ (snd (Gauss-Jordan-column-k (ia,A) k))
assumes rref: reduced-row-echelon-form-up-k A k
shows reduced-row-echelon-form-up-k B (Suc k)
proof (rule reduced-row-echelon-form-up-k-intro, auto)
show  $\bigwedge$ i j. is-zero-row-up-k i (Suc k) B  $\implies$  i < j  $\implies$  is-zero-row-up-k j (Suc
k) B using condition-1 assms by blast
show  $\bigwedge$ i.  $\neg$  is-zero-row-up-k i (Suc k) B  $\implies$  B $ i $ (LEAST k. B $ i $ k  $\neq$ 
0) = 1 using condition-2 assms by blast
show  $\bigwedge$ i. i < i + 1  $\implies$   $\neg$  is-zero-row-up-k i (Suc k) B  $\implies$   $\neg$  is-zero-row-up-k
(i + 1) (Suc k) B  $\implies$  (LEAST n. B $ i $ n  $\neq$  0) < (LEAST n. B $ (i + 1) $ n  $\neq$  0) using
condition-3 assms by blast
show  $\bigwedge$ i j.  $\neg$  is-zero-row-up-k i (Suc k) B  $\implies$  i  $\neq$  j  $\implies$  B $ j $ (LEAST n.
B $ i $ n  $\neq$  0) = 0 using condition-4 assms by blast
qed

```

lemma foldl-Gauss-condition-1:

```

fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
assumes ∀ m. is-zero-row-upk m k A
and ∀ m≥0. A $ m $ from-nat k = 0
shows is-zero-row-upk m (Suc k) A
by (rule is-zero-row-upk-suc, auto simp add: assms least-mod-type)

```

**lemma foldl-Gauss-condition-2:**

```

fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
assumes k: k < ncols A
and all-zero: ∀ m. is-zero-row-upk m k A
and Amk-not-zero: A $ m $ from-nat k ≠ 0
shows ∃ m. ¬ is-zero-row-upk m (Suc k) (Gauss-Jordan-in-ij A 0 (from-nat k))
proof -
  have to-nat-from-nat-k-suc: to-nat (from-nat k::'columns) < (Suc k) using
  to-nat-from-nat-id[OF k[unfolded ncols-def]] by simp
  have A0k-eq-1: (Gauss-Jordan-in-ij A 0 (from-nat k)) $ 0 $ (from-nat k) = 1
    by (rule Gauss-Jordan-in-ij-1, auto intro!: Amk-not-zero least-mod-type)
  have ¬ is-zero-row-upk 0 (Suc k) (Gauss-Jordan-in-ij A 0 (from-nat k))
    unfolding is-zero-row-upk-def
    using A0k-eq-1 to-nat-from-nat-k-suc by force
  thus ?thesis by blast
qed

```

**lemma foldl-Gauss-condition-3:**

```

fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
assumes k: k < ncols A
and all-zero: ∀ m. is-zero-row-upk m k A
and Amk-not-zero: A $ m $ from-nat k ≠ 0
and ¬ is-zero-row-upk ma (Suc k) (Gauss-Jordan-in-ij A 0 (from-nat k))
shows to-nat (GREATEST' n. ¬ is-zero-row-upk n (Suc k) (Gauss-Jordan-in-ij
A 0 (from-nat k))) = 0
proof (unfold to-nat-eq-0, rule Greatest'-equality)
  have to-nat-from-nat-k-suc: to-nat (from-nat k::'columns) < Suc (k) using
  to-nat-from-nat-id[OF k[unfolded ncols-def]] by simp
  have A0k-eq-1: (Gauss-Jordan-in-ij A 0 (from-nat k)) $ 0 $ (from-nat k) = 1
    by (rule Gauss-Jordan-in-ij-1, auto intro!: Amk-not-zero least-mod-type)
  show ¬ is-zero-row-upk 0 (Suc k) (Gauss-Jordan-in-ij A 0 (from-nat k))
    unfolding is-zero-row-upk-def
    using A0k-eq-1 to-nat-from-nat-k-suc by force
  fix y
  assume not-zero-y: ¬ is-zero-row-upk y (Suc k) (Gauss-Jordan-in-ij A 0 (from-nat
k))
  have y-eq-0: y=0
  proof (rule ccontr)
    assume y-not-0: y ≠ 0
    have is-zero-row-upk y (Suc k) (Gauss-Jordan-in-ij A 0 (from-nat k)) unfolding
    is-zero-row-upk-def

```

```

proof (clarify)
  fix  $j::'columns$  assume  $j: to-nat j < Suc k$ 
  show Gauss-Jordan-in-ij A 0 (from-nat k) $ y $ j = 0
  proof (cases to-nat  $j = k$ )
    case True show ?thesis unfolding to-nat-from-nat[OF True]
      by (rule Gauss-Jordan-in-ij-0[OF - y-not-0], unfold to-nat-from-nat[OF
      True, symmetric], auto intro!: y-not-0 least-mod-type Amk-not-zero)
    next
      case False hence  $j < k$ : to-nat  $j < k$  by (metis j less-SucE)
        show ?thesis using Gauss-Jordan-in-ij-preserves-previous-elements'[OF
        all-zero  $j < k$  Amk-not-zero]
        using all-zero  $j < k$  unfolding is-zero-row-up-k-def by presburger
      qed
    qed
    thus False using not-zero-y by contradiction
  qed
  thus  $y \leq 0$  using least-mod-type by simp
qed

```

```

lemma foldl-Gauss-condition-5:
  fixes  $A::'a::\{field\} ^\gamma columns::\{mod-type\} ^\gamma rows::\{mod-type\}$  and  $k::nat$ 
  assumes rref- $A$ : reduced-row-echelon-form-up-k  $A k$ 
  and not-zero-a: $\neg$  is-zero-row-up-k a  $k A$ 
  and all-zero-below-greatest:  $\forall m \geq (GREATEST' n. \neg is-zero-row-up-k n k A) + 1. A \$ m \$ from-nat k = 0$ 
  shows ( $GREATEST' n. \neg is-zero-row-up-k n k A$ ) = ( $GREATEST' n. \neg is-zero-row-up-k n (Suc k) A$ )
  proof -
    have  $\bigwedge n. (is-zero-row-up-k n (Suc k) A) = (is-zero-row-up-k n k A)$ 
    proof
      fix  $n$  assume is-zero-row-up-k  $n (Suc k) A$ 
      thus is-zero-row-up-k  $n k A$  using is-zero-row-up-k-le by fast
    next
      fix  $n$  assume zero-n-k: is-zero-row-up-k  $n k A$ 
      have  $n > (GREATEST' n. \neg is-zero-row-up-k n k A)$  by (rule greatest-less-zero-row[OF
      rref- $A$  zero-n-k], auto intro!: not-zero-a)
      hence n-ge-gratest:  $n \geq (GREATEST' n. \neg is-zero-row-up-k n k A) + 1$  using
      le-Suc by blast
      hence A-nk-zero:  $A \$ n \$ (from-nat k) = 0$  using all-zero-below-greatest by
      fast
      show is-zero-row-up-k  $n (Suc k) A$  by (rule is-zero-row-up-k-suc[OF zero-n-k
      A-nk-zero])
    qed
    thus ( $GREATEST' n. \neg is-zero-row-up-k n k A$ ) = ( $GREATEST' n. \neg is-zero-row-up-k$ 
     $n (Suc k) A$ ) by simp
  qed

```

```

lemma foldl-Gauss-condition-6:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  assumes not-zero-m:  $\neg$  is-zero-row-up-k m k A
  and eq-card: Suc (to-nat (GREATEST' n.  $\neg$  is-zero-row-up-k n k A)) = nrows
  A
  shows nrows A = Suc (to-nat (GREATEST' n.  $\neg$  is-zero-row-up-k n (Suc k)
  A))
  proof -
    have (GREATEST' n.  $\neg$  is-zero-row-up-k n k A) + 1 = 0 using greatest-plus-one-eq-0[OF
    eq-card].
    hence greatest-k-eq-minus-1: (GREATEST' n.  $\neg$  is-zero-row-up-k n k A) = -1
    using a-eq-minus-1 by blast
    have (GREATEST' n.  $\neg$  is-zero-row-up-k n (Suc k) A) = -1
    proof (rule Greatest'-equality)
      show  $\neg$  is-zero-row-up-k -1 (Suc k) A
      using Greatest'I-ex greatest-k-eq-minus-1 is-zero-row-up-k-le not-zero-m by
      force
      show  $\bigwedge y. \neg$  is-zero-row-up-k y (Suc k) A  $\implies$  y  $\leq$  -1 using Greatest-is-minus-1
      by fast
      qed
      thus nrows A = Suc (to-nat (GREATEST' n.  $\neg$  is-zero-row-up-k n (Suc k) A))
      using eq-card greatest-k-eq-minus-1 by fastforce
    qed

```

```

lemma foldl-Gauss-condition-8:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  assumes k: k < ncols A
  and not-zero-m:  $\neg$  is-zero-row-up-k m k A
  and A-ma-k: A $ ma $ from-nat k  $\neq$  0
  and ma: (GREATEST' n.  $\neg$  is-zero-row-up-k n k A) + 1  $\leq$  ma
  shows  $\exists m. \neg$  is-zero-row-up-k m (Suc k) (Gauss-Jordan-in-ij A ((GREATEST'
  n.  $\neg$  is-zero-row-up-k n k A) + 1) (from-nat k))
  proof -
    def Greatest-plus-one $\equiv$ ((GREATEST' n.  $\neg$  is-zero-row-up-k n k A) + 1)
    have to-nat-from-nat-k-suc: to-nat (from-nat k::'columns) < (Suc k) using
    to-nat-from-nat-id[OF k[unfolded ncols-def]] by simp
    have Gauss-eq-1: (Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k)) $ Greatest-plus-one
    $ (from-nat k) = 1
    by (unfold Greatest-plus-one-def, rule Gauss-Jordan-in-ij-1, auto intro!: A-ma-k
    ma)
    show  $\exists m. \neg$  is-zero-row-up-k m (Suc k) (Gauss-Jordan-in-ij A (Greatest-plus-one)
    (from-nat k))
    by (rule exI[of - Greatest-plus-one], unfold is-zero-row-up-k-def, auto, rule
    exI[of - from-nat k], simp add: Gauss-eq-1 to-nat-from-nat-k-suc)
  qed

```

**lemma** foldl-Gauss-condition-9:

```

fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
assumes k: k < ncols A
and rref-A: reduced-row-echelon-form-upt-k A k
assumes not-zero-m: ¬ is-zero-row-upt-k m k A
and suc-greatest-not-card: Suc (to-nat (GREATEST' n. ¬ is-zero-row-upt-k n k
A)) ≠ nrows A
and greatest-less-ma: (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1 ≤ ma
and A-ma-k: A $ ma $ from-nat k ≠ 0
shows Suc (to-nat (GREATEST' n. ¬ is-zero-row-upt-k n k A)) =
to-nat(GREATEST' n. ¬ is-zero-row-upt-k n (Suc k) (Gauss-Jordan-in-ij A
((GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1) (from-nat k)))
proof -
def Greatest-plus-one==((GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1)
have to-nat-from-nat-k-suc: to-nat (from-nat k::'columns) < (Suc k) using
to-nat-from-nat-id[OF k[unfolded ncols-def]] by simp
have greatest-plus-one-not-zero: Greatest-plus-one ≠ 0
proof -
have to-nat (GREATEST' n. ¬ is-zero-row-upt-k n k A) < nrows A using
to-nat-less-card unfolding nrows-def by blast
hence to-nat (GREATEST' n. ¬ is-zero-row-upt-k n k A) + 1 < nrows A
using suc-greatest-not-card by linarith
show ?thesis unfolding Greatest-plus-one-def by (rule suc-not-zero[OF suc-greatest-not-card[unfolded
Suc-eq-plus1 nrows-def]])
qed
have greatest-eq: Greatest-plus-one = (GREATEST' n. ¬ is-zero-row-upt-k n
(Suc k) (Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k)))
proof (rule Greatest'-equality[symmetric])
have (Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k)) $ (Greatest-plus-one)
$ (from-nat k) = 1
by (unfold Greatest-plus-one-def, rule Gauss-Jordan-in-ij-1, auto intro!: greatest-less-ma A-ma-k)
thus ¬ is-zero-row-upt-k Greatest-plus-one (Suc k) (Gauss-Jordan-in-ij A
Greatest-plus-one (from-nat k))
using to-nat-from-nat-k-suc
unfolding is-zero-row-upt-k-def by fastforce
fix y
assume not-zero-y: ¬ is-zero-row-upt-k y (Suc k) (Gauss-Jordan-in-ij A Greatest-plus-one
(from-nat k))
show y ≤ Greatest-plus-one
proof (cases y < Greatest-plus-one)
case True thus ?thesis by simp
next
case False hence y-ge-greatest: y ≥ Greatest-plus-one by simp
have y=Greatest-plus-one
proof (rule ccontr)
assume y-not-greatest: y ≠ Greatest-plus-one
have (GREATEST' n. ¬ is-zero-row-upt-k n k A) < y using greatest-plus-one-not-zero
using Suc-le' less-le-trans y-ge-greatest unfolding Greatest-plus-one-def

```

```

by auto
  hence zero-row-y-upk: is-zero-row-upk y k A using not-greater-Greatest'[of
    λn. ¬ is-zero-row-upk n k A y] unfolding Greatest-plus-one-def by fast
    have is-zero-row-upk y (Suc k) (Gauss-Jordan-in-ij A Greatest-plus-one
      (from-nat k)) unfolding is-zero-row-upk-def
      proof (clarify)
        fix j::'columns assume j: to-nat j < Suc k
        show Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k) $ y $ j = 0
        proof (cases j=from-nat k)
          case True
          show ?thesis
          proof (unfold True, rule Gauss-Jordan-in-ij-0[OF - y-not-greatest], rule
            exI[of - ma], rule conjI)
            show A $ ma $ from-nat k ≠ 0 using A-ma-k .
            show Greatest-plus-one ≤ ma using greatest-less-ma unfolding
              Greatest-plus-one-def .
          qed
        next
          case False hence j-le-suc-k: to-nat j < Suc k using j by simp
          have Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k) $ y $ j = A
            $ y $ j unfolding Greatest-plus-one-def
            proof (rule Gauss-Jordan-in-ij-preserves-previous-elements)
              show reduced-row-echelon-form-upk A k using rref-A .
              show ¬ is-zero-row-upk m k A using not-zero-m .
              show ∃n. A $ n $ from-nat k ≠ 0 ∧ (GREATEST' n. ¬ is-zero-row-upk
                n k A) + 1 ≤ n using A-ma-k greatest-less-ma by blast
              show (GREATEST' n. ¬ is-zero-row-upk n k A) + 1 ≠ 0 using
                greatest-plus-one-not-zero unfolding Greatest-plus-one-def .
              show to-nat j < k using False from-nat-to-nat-id j-le-suc-k less-antisym
                by fastforce
            qed
            also have ... = 0 using zero-row-y-upk unfolding is-zero-row-upk-def
              using False le-imp-less-or-eq from-nat-to-nat-id j-le-suc-k less-Suc-eq-le
            by fastforce
            finally show Gauss-Jordan-in-ij A Greatest-plus-one (from-nat k) $ y $ j = 0 .
          qed
        qed
        thus False using not-zero-y by contradiction
      qed
      thus y ≤ Greatest-plus-one using y-ge-greatest by blast
    qed
    qed
    show Suc (to-nat (GREATEST' n. ¬ is-zero-row-upk n k A)) =
      to-nat (GREATEST' n. ¬ is-zero-row-upk n (Suc k) (Gauss-Jordan-in-ij A
        ((GREATEST' n. ¬ is-zero-row-upk n k A) + 1) (from-nat k)))
      unfolding greatest-eq[unfolded Greatest-plus-one-def, symmetric]
      unfolding add-to-nat-def
      unfolding to-nat-1

```

```

using to-nat-from-nat-id to-nat-plus-one-less-card
using greatest-plus-one-not-zero[unfolded Greatest-plus-one-def]
by force
qed

```

The following lemma is one of most important ones in the verification of the Gauss-Jordan algorithm. The aim is to prove two statements about *Gauss-Jordan-up<sub>t</sub>-k ?A ?k = snd (foldl Gauss-Jordan-column-k (0, ?A) [0..<Suc ?k])* (one about the result is on rref and another about the index). The reason of doing that way is because both statements need them mutually to be proved. As the proof is made using induction, two base casis and two induction steps appear.

```

lemma rref-and-index-Gauss-Jordan-upt-k:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type} and k::nat
  assumes k < ncols A
  shows rref-Gauss-Jordan-upt-k: reduced-row-echelon-form-upt-k (Gauss-Jordan-upt-k A k) (Suc k)
    and snd-Gauss-Jordan-upt-k:
      foldl Gauss-Jordan-column-k (0, A) [0..<Suc k] =
        (if  $\forall m. \text{is-zero-row-upt-k } m (\text{Suc } k) (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k } (0, A) [0..<Suc k]))$  then 0
         else to-nat (GREATEST' n.  $\neg \text{is-zero-row-upt-k } n (\text{Suc } k) (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k } (0, A) [0..<Suc k]))) + 1,
        snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))
    using assms
  proof (induct k)
    — Two base cases, one for each show
    — The first one
    show reduced-row-echelon-form-upt-k (Gauss-Jordan-upt-k A 0) (Suc 0)
      unfolding Gauss-Jordan-upt-k-def apply auto
      using reduced-row-echelon-form-upt-k-Gauss-Jordan-column-k[OF rref-upt-0, of A] using is-zero-row-upt-0[of A] by simp
        — The second base case
      have rw-upt: [0..<Suc 0] = [0] by simp
      show foldl Gauss-Jordan-column-k (0, A) [0..<Suc 0] =
        (if  $\forall m. \text{is-zero-row-upt-k } m (\text{Suc } 0) (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k } (0, A) [0..<Suc 0]))$  then 0
         else to-nat (GREATEST' n.  $\neg \text{is-zero-row-upt-k } n (\text{Suc } 0) (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k } (0, A) [0..<Suc 0]))) + 1,
        snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc 0]))
      unfolding rw-upt
      unfolding foldl.simps
      unfolding Gauss-Jordan-column-k-def Let-def from-nat-0 fst-conv snd-conv
      unfolding is-zero-row-upt-k-def
      apply (auto simp add: least-mod-type to-nat-eq-0)
      apply (metis Gauss-Jordan-in-ij-1 least-mod-type zero-neq-one)
      by (metis (lifting, mono-tags) Gauss-Jordan-in-ij-0 Greatest'I-ex least-mod-type)
  next$$ 
```

— Now we begin with the proof of the induction step of the first show. We will make use the induction hypothesis of the second show

```

fix k
assume (k < ncols A  $\implies$  reduced-row-echelon-form-upt-k (Gauss-Jordan-upt-k
A k) (Suc k))
and (k < ncols A  $\implies$ 
foldl Gauss-Jordan-column-k (0, A) [0..<Suc k] =
(if  $\forall m.$  is-zero-row-upt-k m (Suc k) (snd (foldl Gauss-Jordan-column-k (0, A)
[0..<Suc k])) then 0
else to-nat (GREATEST' n.  $\neg$  is-zero-row-upt-k n (Suc k) (snd (foldl Gauss-Jordan-column-k
(0, A) [0..<Suc k]))) + 1,
snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))
and k: Suc k < ncols A
hence hyp-rref: reduced-row-echelon-form-upt-k (Gauss-Jordan-upt-k A k) (Suc
k)
and hyp-foldl: foldl Gauss-Jordan-column-k (0, A) [0..<Suc k] =
(if  $\forall m.$  is-zero-row-upt-k m (Suc k) (snd (foldl Gauss-Jordan-column-k (0, A)
[0..<Suc k])) then 0
else to-nat (GREATEST' n.  $\neg$  is-zero-row-upt-k n (Suc k) (snd (foldl Gauss-Jordan-column-k
(0, A) [0..<Suc k]))) + 1,
snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))
by simp+
have rw: [0..<Suc (Suc k)] = [0..<(Suc k)] @ [(Suc k)] by auto
have rw2: (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) =
(if  $\forall m.$  is-zero-row-upt-k m (Suc k) (Gauss-Jordan-upt-k A k) then 0 else to-nat
(GREATEST' n.  $\neg$  is-zero-row-upt-k n (Suc k) (Gauss-Jordan-upt-k A k)) + 1,
Gauss-Jordan-upt-k A k) unfolding Gauss-Jordan-upt-k-def using hyp-foldl
by fast
show reduced-row-echelon-form-upt-k (Gauss-Jordan-upt-k A (Suc k)) (Suc (Suc
k))
unfolding Gauss-Jordan-upt-k-def unfolding rw unfolding foldl-append un-
folding foldl.simps unfolding rw2
by (rule reduced-row-echelon-form-upt-k-Gauss-Jordan-column-k[OF hyp-rref])
— Making use of the same hypotheses of above proof, we begin with the proof
of the induction step of the second show.
have fst-foldl: fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) =
fst (if  $\forall m.$  is-zero-row-upt-k m (Suc k) (snd (foldl Gauss-Jordan-column-k (0,
A) [0..<Suc k])) then 0
else to-nat (GREATEST' n.  $\neg$  is-zero-row-upt-k n (Suc k) (snd (foldl Gauss-Jordan-column-k
(0, A) [0..<Suc k]))) + 1,
snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k])) using hyp-foldl by simp
show foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)] =
(if  $\forall m.$  is-zero-row-upt-k m (Suc (Suc k)) (snd (foldl Gauss-Jordan-column-k
(0, A) [0..<Suc (Suc k)])) then 0
else to-nat (GREATEST' n.  $\neg$  is-zero-row-upt-k n (Suc (Suc k)) (snd (foldl
Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]))) + 1,
snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]))
proof (rule prod-eqI)
show snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]) =
```

```

    snd (if  $\forall m. \text{is-zero-row-upk } m (\text{Suc } (\text{Suc } k))$  ( $\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k} (0, A) [0..<\text{Suc } (\text{Suc } k)])$ ) then 0
      else to-nat ( $\text{GREATEST}' n. \neg \text{is-zero-row-upk } n (\text{Suc } (\text{Suc } k))$ ) ( $\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k} (0, A) [0..<\text{Suc } (\text{Suc } k)]) + 1$ ,
         $\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k} (0, A) [0..<\text{Suc } (\text{Suc } k)])$ )
      unfolding Gauss-Jordan-upk-def by force
    def  $A' \equiv (\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k} (0, A) [0..<\text{Suc } k]))$ 
    have ncols-eq:  $\text{ncols } A = \text{ncols } A'$  unfolding  $A'$ -def ncols-def ..
    have rref-A': reduced-row-echelon-form-upk  $A' (\text{Suc } k)$  using hyp-rref unfolding  $A'$ -def Gauss-Jordan-upk-def .
    show fst ( $\text{foldl } \text{Gauss-Jordan-column-k} (0, A) [0..<\text{Suc } (\text{Suc } k)]$ ) =
      fst (if  $\forall m. \text{is-zero-row-upk } m (\text{Suc } (\text{Suc } k))$  ( $\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k} (0, A) [0..<\text{Suc } (\text{Suc } k)])$ ) then 0
        else to-nat ( $\text{GREATEST}' n. \neg \text{is-zero-row-upk } n (\text{Suc } (\text{Suc } k))$ ) ( $\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k} (0, A) [0..<\text{Suc } (\text{Suc } k)]) + 1$ ,
           $\text{snd } (\text{foldl } \text{Gauss-Jordan-column-k} (0, A) [0..<\text{Suc } (\text{Suc } k)])$ )
        unfolding rw unfolding foldl-append unfolding foldl.simps unfolding Gauss-Jordan-column-k-def Let-def fst-foldl unfolding  $A'$ -def[symmetric]
      proof (auto, unfold from-nat-0 from-nat-to-nat-greatest)
        fix m assume  $\forall m. \text{is-zero-row-upk } m (\text{Suc } k) A'$  and  $\forall m \geq 0. A' \$ m \$ \text{from-nat } (\text{Suc } k) = 0$ 
        thus is-zero-row-upk  $m (\text{Suc } (\text{Suc } k)) A'$  using foldl-Gauss-condition-1 by blast
      next
        fix m
        assume  $\forall m. \text{is-zero-row-upk } m (\text{Suc } k) A'$ 
        and  $A' \$ m \$ \text{from-nat } (\text{Suc } k) \neq 0$ 
        thus  $\exists m. \neg \text{is-zero-row-upk } m (\text{Suc } (\text{Suc } k)) (\text{Gauss-Jordan-in-ij } A' 0 (\text{from-nat } (\text{Suc } k)))$ 
          using foldl-Gauss-condition-2 k ncols-eq by simp
      next
        fix m ma
        assume  $\forall m. \text{is-zero-row-upk } m (\text{Suc } k) A'$ 
        and  $A' \$ m \$ \text{from-nat } (\text{Suc } k) \neq 0$ 
        and  $\neg \text{is-zero-row-upk } ma (\text{Suc } (\text{Suc } k)) (\text{Gauss-Jordan-in-ij } A' 0 (\text{from-nat } (\text{Suc } k)))$ 
        thus to-nat ( $\text{GREATEST}' n. \neg \text{is-zero-row-upk } n (\text{Suc } (\text{Suc } k)) (\text{Gauss-Jordan-in-ij } A' 0 (\text{from-nat } (\text{Suc } k))) = 0$ 
          using foldl-Gauss-condition-3 k ncols-eq by simp
      next
        fix m assume  $\neg \text{is-zero-row-upk } m (\text{Suc } k) A'$ 
        thus  $\exists m. \neg \text{is-zero-row-upk } m (\text{Suc } (\text{Suc } k)) A'$  and  $\exists m. \neg \text{is-zero-row-upk } m (\text{Suc } (\text{Suc } k)) A'$  using is-zero-row-upk-le by blast+
      next
        fix m
        assume not-zero-m:  $\neg \text{is-zero-row-upk } m (\text{Suc } k) A'$ 
        and zero-below-greatest:  $\forall m \geq (\text{GREATEST}' n. \neg \text{is-zero-row-upk } n (\text{Suc } k) A') + 1. A' \$ m \$ \text{from-nat } (\text{Suc } k) = 0$ 
        show ( $\text{GREATEST}' n. \neg \text{is-zero-row-upk } n (\text{Suc } k) A')$  = ( $\text{GREATEST}'$ 

```

```

n.  $\neg \text{is-zero-row-upt-k } n (\text{Suc } (\text{Suc } k)) A'$ 
    by (rule foldl-Gauss-condition-5[OF rref-A' not-zero-m zero-below-greatest])
next
fix m assume  $\neg \text{is-zero-row-upt-k } m (\text{Suc } k) A'$  and  $\text{Suc } (\text{to-nat } (\text{GREATEST}'$ 
n.  $\neg \text{is-zero-row-upt-k } n (\text{Suc } k) A') = \text{nrows } A'$ 
thus  $\text{nrows } A' = \text{Suc } (\text{to-nat } (\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n (\text{Suc } (\text{Suc } k)) A'))$ 
using foldl-Gauss-condition-6 by blast
next
fix m ma
assume  $\neg \text{is-zero-row-upt-k } m (\text{Suc } k) A'$ 
and  $(\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n (\text{Suc } k) A') + 1 \leq ma$ 
and  $A' \$ ma \$ \text{from-nat } (\text{Suc } k) \neq 0$ 
thus  $\exists m. \neg \text{is-zero-row-upt-k } m (\text{Suc } (\text{Suc } k)) (\text{Gauss-Jordan-in-ij } A'$ 
 $((\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n (\text{Suc } k) A') + 1) (\text{from-nat } (\text{Suc } k)))$ 
using foldl-Gauss-condition-8 using k ncols-eq by simp
next
fix m ma mb
assume  $\neg \text{is-zero-row-upt-k } m (\text{Suc } k) A'$  and
 $\text{Suc } (\text{to-nat } (\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n (\text{Suc } k) A')) \neq \text{nrows } A'$ 
and  $(\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n (\text{Suc } k) A') + 1 \leq ma$ 
and  $A' \$ ma \$ \text{from-nat } (\text{Suc } k) \neq 0$ 
and  $\neg \text{is-zero-row-upt-k } mb (\text{Suc } (\text{Suc } k)) (\text{Gauss-Jordan-in-ij } A' ((\text{GREATEST}'$ 
n.  $\neg \text{is-zero-row-upt-k } n (\text{Suc } k) A') + 1) (\text{from-nat } (\text{Suc } k)))$ 
thus  $\text{Suc } (\text{to-nat } (\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n (\text{Suc } k) A')) =$ 
 $\text{to-nat } (\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n (\text{Suc } (\text{Suc } k)) (\text{Gauss-Jordan-in-ij } A' ((\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n (\text{Suc } k) A') + 1) (\text{from-nat } (\text{Suc } k))))$ 
using foldl-Gauss-condition-9[OF k[unfolded ncols-eq] rref-A'] unfolding
nrows-def by blast
qed
qed
qed

```

```

corollary rref-Gauss-Jordan:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type}
shows reduced-row-echelon-form (Gauss-Jordan A)
proof -
have CARD('columns) - 1 < CARD('columns) by fastforce
thus reduced-row-echelon-form (Gauss-Jordan A)
  unfolding reduced-row-echelon-form-def Gauss-Jordan-def
  using rref-Gauss-Jordan-upt-k unfolding ncols-def by fastforce
qed

```

```

lemma independent-not-zero-rows-rref:
fixes A::real ^'m::{mod-type} ^'n::{finite,one,plus,ord}
assumes rref-A: reduced-row-echelon-form A

```

```

shows independent {row i A | i. row i A ≠ 0}
proof
  def R ≡ {row i A | i. row i A ≠ 0}
  assume dep: dependent R
  from this obtain a where a-in-R: a∈R and a-in-span: a ∈ span (R – {a})
  unfolding dependent-def by fast
  from a-in-R obtain i where a-eq-row-i-A: a=row i A unfolding R-def by blast
  hence a-eq-Ai: a = A $ i unfolding row-def unfolding vec-nth-inverse .
  have row-i-A-not-zero: ¬ is-zero-row i A using a-in-R
  unfolding R-def is-zero-row-def is-zero-row-upt-ncols row-def vec-nth-inverse
  unfolding vec-lambda-unique zero-vec-def mem-Collect-eq using a-eq-Ai by force
  def least-n == (LEAST n. A $ i $ n ≠ 0)
  have span-rw: span (R – {a}) = {y. ∃ u. (∑ v∈(R – {a}). u v *R v) = y}
  proof (rule span-finite)
    show finite (R – {a}) using finite-rows[of A] unfolding rows-def R-def by
    simp
  qed
  from this obtain f where f: (∑ v∈(R – {a}). f v *R v) = a using a-in-span
  by fast
  have 1 = a $ least-n using rref-condition2[OF rref-A] row-i-A-not-zero unfolding
  least-n-def a-eq-Ai by presburger
  also have... = (∑ v∈(R – {a}). f v *R v) $ least-n using f by auto
  also have ... = (∑ v∈(R – {a}). (f v *R v) $ least-n) unfolding setsum-component
  ..
  also have ... = (∑ v∈(R – {a}). f v *R (v $ least-n)) unfolding vector-scaleR-component
  ..
  also have ... = (∑ v∈(R – {a}). 0)
  proof (rule setsum-cong2)
    fix x assume x: x ∈ R – {a}
    from this obtain j where x-eq-row-j-A: x=row j A unfolding R-def by auto
    hence i-not-j: i ≠ j by (metis a-eq-row-i-A mem-delete x)
    have x-least-is-zero: x $ least-n = 0 using rref-condition4[OF rref-A] i-not-j
    row-i-A-not-zero
    unfolding x-eq-row-j-A least-n-def row-def vec-nth-inverse by blast
    show f x *R x $ least-n = 0 unfolding x-least-is-zero scaleR-zero-right ..
  qed
  also have ... = 0 unfolding setsum-0 ..
  finally show False by simp
qed

lemma rref-rank:
  fixes A::real^'m::{mod-type} ^'n::{finite,one,plus,ord}
  assumes rref-A: reduced-row-echelon-form A
  shows rank A = card {row i A | i. row i A ≠ 0}
  unfolding rank-def row-rank-def
  proof (rule dim-unique[of {row i A | i. row i A ≠ 0}])
    show {row i A | i. row i A ≠ 0} ⊆ row-space A
    proof (auto, unfold row-space-def rows-def)
      fix i assume row i A ≠ 0 show row i A ∈ span {row i A | i. i ∈ UNIV} by

```

```

(rule span-superset, auto)
qed
show row-space A ⊆ span {row i A | i. row i A ≠ 0}
proof (unfold row-space-def rows-def, cases ∃ i. row i A = 0)
  case True
    have set-rw: {row i A | i. i ∈ UNIV} = insert 0 {row i A | i. row i A ≠ 0}
    using True by auto
    have span {row i A | i. i ∈ UNIV} = span {row i A | i. row i A ≠ 0} unfolding
      set-rw using span-insert-0 .
    thus span {row i A | i. i ∈ UNIV} ⊆ span {row i A | i. row i A ≠ 0} by simp
  next
    case False show span {row i A | i. i ∈ UNIV} ⊆ span {row i A | i. row i A ≠
      0} using False by simp
    qed
    show independent {row i A | i. row i A ≠ 0} by (rule independent-not-zero-rows-rref[OF
      rref-A])
    show card {row i A | i. row i A ≠ 0} = card {row i A | i. row i A ≠ 0} ..
  qed

```

This function eliminates all entries of the j-th column using the non-zero element situated in the position (i,j). It is introduced to make easier the proof that each Gauss-Jordan step consists in applying suitable elementary operations.

```

primrec row-add-iterate :: 'a::{semiring-1, uminus} ^'n ^'m::{mod-type} => nat
=> 'm => 'n => 'a ^'n ^'m::{mod-type}
  where row-add-iterate A 0 i j = (if i=0 then A else row-add A 0 i (-A \$ 0 \$ j))
        | row-add-iterate A (Suc n) i j = (if (Suc n = to-nat i) then row-add-iterate A
          n i j
          else row-add-iterate (row-add A (from-nat (Suc n)) i (- A \$ (from-nat (Suc
            n)) \$ j)) n i j)

lemma invertible-row-add-iterate:
  fixes A::'a::{ring-1} ^'n ^'m::{mod-type}
  assumes n: n < nrows A
  shows ∃ P. invertible P ∧ row-add-iterate A n i j = P ** A
  using n
proof (induct n arbitrary: A)
  fix A::'a::{ring-1} ^'n ^'m::{mod-type}
  show ∃ P. invertible P ∧ row-add-iterate A 0 i j = P ** A
  proof (cases i=0)
    case True show ?thesis
      unfolding row-add-iterate.simps by (metis True invertible-def matrix-mul-lid)
    next
      case False
      show ?thesis by (metis False invertible-row-add row-add-iterate.simps(1) row-add-mat-1)
    qed
  qed
  fix n and A::'a::{ring-1} ^'n ^'m::{mod-type}

```

```

def A'===(row-add A (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j))
assume hyp:  $\bigwedge A::'a::\{ring-1\} \wedge 'n \wedge 'm::\{mod-type\}$ .  $n < \text{nrows } A \implies \exists P. \text{invertible } P \wedge \text{row-add-iterate } A n i j = P ** A$  and Suc-n:  $\text{Suc } n < \text{nrows } A$ 
hence  $\exists P. \text{invertible } P \wedge \text{row-add-iterate } A' n i j = P ** A'$  unfolding nrows-def
by auto
from this obtain P where inv-P:  $\text{invertible } P$  and P:  $\text{row-add-iterate } A' n i j = P ** A'$  by auto
show  $\exists P. \text{invertible } P \wedge \text{row-add-iterate } A (\text{Suc } n) i j = P ** A$ 
unfolding row-add-iterate.simps
proof (cases Suc n = to-nat i)
case True
show  $\exists P. \text{invertible } P \wedge$ 
  (if Suc n = to-nat i then row-add-iterate A n i j
   else row-add-iterate (row-add A (from-nat (Suc n))) i (– A $ from-nat (Suc n) $ j)) n i j =
  P ** A
  unfolding if-P[OF True] using hyp Suc-n by simp
next
case False
show  $\exists P. \text{invertible } P \wedge$ 
  (if Suc n = to-nat i then row-add-iterate A n i j
   else row-add-iterate (row-add A (from-nat (Suc n))) i (– A $ from-nat (Suc n) $ j)) n i j =
  P ** A
  unfolding if-not-P[OF False]
  unfolding P[unfolded A'-def]
proof (rule exI[of - P ** (row-add (mat 1) (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j))], rule conjI)
show invertible (P ** row-add (mat 1) (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j))
by (metis False Suc-n inv-P invertible-mult invertible-row-add to-nat-from-nat-id
nrows-def)
show P ** row-add A (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j) =
  P ** row-add (mat 1) (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j)
** A
using matrix-mul-assoc row-add-mat-1[of from-nat (Suc n) i (– A $ from-nat (Suc n) $ j)]
by metis
qed
qed
qed

lemma row-add-iterate-preserves-greater-than-n:
fixes A::'a::\{ring-1\} ^'n ^'m::\{mod-type\}
assumes n:  $n < \text{nrows } A$ 
and a: to-nat a > n
shows (row-add-iterate A n i j) $ a $ b = A $ a $ b
using assms
proof (induct n arbitrary: A)

```

```

case 0
show ?case unfolding row-add-iterate.simps
proof (auto)
  assume i ≠ 0
  hence a ≠ 0 by (metis 0.prems(2) less-numeral-extra(3) to-nat-0)
  thus row-add A 0 i (– A $ 0 $ j) $ a $ b = A $ a $ b unfolding row-add-def
by auto
  qed
next
  fix n and A::'a::{ring-1} ^'n ^'m::{mod-type}
  assume hyp: (A::'a::{ring-1} ^'n ^'m::{mod-type}). n < nrows A  $\implies$  n < to-nat
  a  $\implies$  row-add-iterate A n i j $ a $ b = A $ a $ b
    and suc-n-less-card: Suc n < nrows A and suc-n-kess-a: Suc n < to-nat a
    hence row-add-iterate-A: row-add-iterate A n i j $ a $ b = A $ a $ b by auto
    show row-add-iterate A (Suc n) i j $ a $ b = A $ a $ b
    proof (cases Suc n = to-nat i)
      case True
      show row-add-iterate A (Suc n) i j $ a $ b = A $ a $ b unfolding row-add-iterate.simps
      if-P[OF True] using row-add-iterate-A .
    next
      case False
      def A' ≡ row-add A (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j)
      have row-add-iterate-A': row-add-iterate A' n i j $ a $ b = A' $ a $ b using
      hyp suc-n-less-card suc-n-kess-a unfolding nrows-def by auto
      have from-nat-not-a: from-nat (Suc n) ≠ a by (metis less-not-refl suc-n-kess-a
      suc-n-less-card to-nat-from-nat-id nrows-def)
      show row-add-iterate A (Suc n) i j $ a $ b = A $ a $ b unfolding row-add-iterate.simps
      if-not-P[OF False] row-add-iterate-A'[unfolded A'-def]
        unfolding row-add-def using from-nat-not-a by simp
      qed
    qed

```

```

lemma row-add-iterate-preserves-pivot-row:
  fixes A::'a::{ring-1} ^'n ^'m::{mod-type}
  assumes n: n < nrows A
  and a: to-nat i ≤ n
  shows (row-add-iterate A n i j) $ i $ b = A $ i $ b
  using assms
proof (induct n arbitrary: A)
  case 0
  show ?case by (metis 0.prems(2) le-0-eq least-mod-type row-add-iterate.simps(1)
  to-nat-eq to-nat-mono')
  next
    fix n and A::'a::{ring-1} ^'n ^'m::{mod-type}
    assume hyp: A::'a::{ring-1} ^'n ^'m::{mod-type}. n < nrows A  $\implies$  to-nat i ≤
    n  $\implies$  row-add-iterate A n i j $ i $ b = A $ i $ b
      and Suc-n-less-card: Suc n < nrows A and i-less-suc: to-nat i ≤ Suc n
      show row-add-iterate A (Suc n) i j $ i $ b = A $ i $ b

```

```

proof (cases Suc n = to-nat i)
  case True
    show ?thesis unfolding row-add-iterate.simps if-P[OF True] apply (rule
row-add-iterate-preserves-greater-than-n) using Suc-n-less-card True lessI by linar-
ith+
  next
    case False
    def A' ≡ (row-add A (from-nat (Suc n)) i (‐ A $ from-nat (Suc n) $ j))
    have row-add-iterate-A': row-add-iterate A' n i j $ i $ b = A' $ i $ b using
hyp Suc-n-less-card i-less-suc False unfolding nrows-def by auto
    have from-nat-noteq-i: from-nat (Suc n) ≠ i using False Suc-n-less-card
from-nat-not-eq unfolding nrows-def by blast
    show ?thesis unfolding row-add-iterate.simps if-not-P[OF False] row-add-iterate-A'[unfolded
A'-def]
      unfolding row-add-def using from-nat-noteq-i by simp
    qed
  qed

lemma row-add-iterate-eq-row-add:
  fixes A::'a::{ring-1} ^'n ^'m::{mod-type}
  assumes a-not-i: a ≠ i
  and n: n < nrows A
  and to-nat a ≤ n
  shows (row-add-iterate A n i j) $ a $ b = (row-add A a i (‐ A $ a $ j)) $ a $ b
  using assms
proof (induct n arbitrary: A)
  case 0
    show ?case unfolding row-add-iterate.simps using 0.prems(3) a-not-i to-nat-eq-0
least-mod-type by force
  next
    fix n and A::'a::{ring-1} ^'n ^'m::{mod-type}
    assume hyp: (¬ A::'a::{ring-1} ^'n ^'m::{mod-type}). a ≠ i ⇒ n < nrows A ⇒
to-nat a ≤ n
      ⇒ row-add-iterate A n i j $ a $ b = row-add A a i (‐ A $ a $ j) $ a $ b
    and a-not-i: a ≠ i
    and suc-n-less-card: Suc n < nrows A
    and a-le-suc-n: to-nat a ≤ Suc n
    show row-add-iterate A (Suc n) i j $ a $ b = row-add A a i (‐ A $ a $ j) $ a
$ b
    proof (cases Suc n = to-nat i)
      case True
        show row-add-iterate A (Suc n) i j $ a $ b = row-add A a i (‐ A $ a $ j) $ a $ b
unfolding row-add-iterate.simps if-P[OF True]
        apply (rule hyp[OF a-not-i], auto simp add: Suc-lessD suc-n-less-card) by
(metis True a-le-suc-n a-not-i le-SucE to-nat-eq)
      next
        case False note Suc-n-not-i=False
        show ?thesis unfolding row-add-iterate.simps if-not-P[OF False]

```

```

proof (cases to-nat a = Suc n) case True
  show row-add-iterate (row-add A (from-nat (Suc n)) i (– A $ from-nat (Suc
n) $ j)) n i j $ a $ b = row-add A a i (– A $ a $ j) $ a $ b
  by (metis Suc-le-lessD True dual-order.order-refl less-imp-le row-add-iterate-preserves-greater-than-n
suc-n-less-card to-nat-from-nat nrows-def)
next
  case False
  def A'≡(row-add A (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j))
  have rw: row-add-iterate A' n i j $ a $ b = row-add A' a i (– A' $ a $ j) $
a $ b
  proof (rule hyp)
    show a ≠ i using a-not-i .
    show n < nrows A' using suc-n-less-card unfolding nrows-def by auto
    show to-nat a ≤ n using False a-le-suc-n by simp
    qed
    have rw1: row-add A (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j) $ a
$ b = A $ a $ b
    unfolding row-add-def using False suc-n-less-card unfolding nrows-def
    by (auto simp add: to-nat-from-nat-id)
    have rw2: row-add A (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j) $ a
$ j = A $ a $ j
    unfolding row-add-def using False suc-n-less-card unfolding nrows-def
    by (auto simp add: to-nat-from-nat-id)
    have rw3: row-add A (from-nat (Suc n)) i (– A $ from-nat (Suc n) $ j) $ i
$ b = A $ i $ b
    unfolding row-add-def using Suc-n-not-i suc-n-less-card unfolding nrows-def
    by (auto simp add: to-nat-from-nat-id)
    show row-add-iterate A' n i j $ a $ b = row-add A a i (– A $ a $ j) $ a $ b
      unfolding rw row-add-def apply simp
      unfolding A'-def rw1 rw2 rw3 ..
  qed
  qed
qed

```

```

lemma row-add-iterate-eq-Gauss-Jordan-in-ij:
  fixes A::'a::{field} ^'n ^'m::{mod-type} and i::'m and j::'n
  defines A': A'== mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧
i ≤ n)) i (1 / (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) $ i $ j)
  shows row-add-iterate A' (nrows A – 1) i j = Gauss-Jordan-in-ij A i j
proof (unfold Gauss-Jordan-in-ij-def Let-def, vector, auto)
  fix ia
  have interchange-rw: A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j = interchange-rows
A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j
  using interchange-rows-j[symmetric, of A (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)]
by auto
  show row-add-iterate A' (nrows A – Suc 0) i j $ i $ ia =
    mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) i (1 / A
$ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j) $ i $ ia

```

```

unfolding interchange-rw unfolding A'
proof (rule row-add-iterate-preserved-pivot-row, unfold nrows-def)
show CARD('m) - Suc 0 < CARD('m) by simp
have to-nat i < CARD('m) using bij-to-nat[where ?'a='m] unfolding
bij-betw-def by auto
thus to-nat i ≤ CARD('m) - Suc 0 by auto
qed
next
fix ia iaa
have interchange-rw: A $(LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j = interchange-rows
A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j
using interchange-rows-j[symmetric, of A (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)]
by auto
assume ia-not-i: ia ≠ i
have rw: (– interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ ia $ j)
= – mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) i (1
/ interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j) $ ia $ j
unfolding interchange-rows-def mult-row-def using ia-not-i by auto
show row-add-iterate A' (nrows A - Suc 0) i j $ ia $ iaa =
row-add (mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧
i ≤ n)) i (1 / A $(LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j)) ia i
(– interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ ia $ j) $
ia $
iaa
unfolding interchange-rw A' rw
proof (rule row-add-iterate-eq-row-add[of ia i (nrows A - Suc 0) - j iaa], unfold nrows-def)
show ia ≠ i using ia-not-i .
show CARD('m) - Suc 0 < CARD('m) by simp
have to-nat ia < CARD('m) using bij-to-nat[where ?'a='m] unfolding
bij-betw-def by auto
thus to-nat ia ≤ CARD('m) - Suc 0 by simp
qed
qed

```

```

lemma invertible-Gauss-Jordan-column-k:
fixes A::'a::{field} ^'n::{mod-type} ^'m::{mod-type} and k::nat
shows ∃ P. invertible P ∧ (snd (Gauss-Jordan-column-k (i,A) k)) = P ** A
unfolding Gauss-Jordan-column-k-def Let-def
proof (auto)
show ∃ P. invertible P ∧ A = P ** A and ∃ P. invertible P ∧ A = P ** A
using invertible-mat-1 matrix-mul-lid[of A] by auto
next
fix m
assume i: i ≠ nrows A
and i-le-m: from-nat i ≤ m and Amk-not-zero: A $ m $ from-nat k ≠ 0
def A-interchange ≡ (interchange-rows A (from-nat i) (LEAST n. A $ n $
```

```

from-nat k ≠ 0 ∧ (from-nat i) ≤ n))
  def A-mult ≡ (mult-row A-interchange (from-nat i) (1 / (A-interchange $ (from-nat i) $ from-nat k)))
  obtain P where inv-P: invertible P and PA: A-interchange = P**A
    unfolding A-interchange-def
    using interchange-rows-mat-1[of from-nat i (LEAST n. A $ n $ from-nat k ≠ 0 ∧ from-nat i ≤ n) A]
    using invertible-interchange-rows[of from-nat i (LEAST n. A $ n $ from-nat k ≠ 0 ∧ from-nat i ≤ n)]
    by fastforce
  def Q ≡ (mult-row (mat 1) (from-nat i) (1 / (A-interchange $ (from-nat i) $ from-nat k)))::'a^'m:{mod-type} ^'m:{mod-type}
  have Q-A-interchange: A-mult = Q**A-interchange unfolding A-mult-def A-interchange-def
  Q-def unfolding mult-row-mat-1 ..
  have inv-Q: invertible Q
  proof (unfold Q-def, rule invertible-mult-row', unfold A-interchange-def, rule LeastI2-ex)
    show ∃ a. A $ a $ from-nat k ≠ 0 ∧ (from-nat i) ≤ a using i-le-m Amk-not-zero
    by blast
    show ∀x. A $ x $ from-nat k ≠ 0 ∧ (from-nat i) ≤ x ⇒ 1 / interchange-rows A (from-nat i) x $ (from-nat i) $ from-nat k ≠ 0
      using interchange-rows-i mult-zero-left nonzero-divide-eq-eq zero-neq-one by
    fastforce
  qed
  obtain Pa where inv-Pa: invertible Pa and Pa: row-add-iterate (Q ** (P ** A)) (nrows A - 1) (from-nat i) (from-nat k) = Pa ** (Q ** (P ** A))
    using invertible-row-add-iterate by (metis (full-types) diff-less nrows-def zero-less-card-finite
    zero-less-one)
  show ∃ P. invertible P ∧ Gauss-Jordan-in-ij A (from-nat i) (from-nat k) = P
  ** A
  proof (rule exI[of - Pa**Q**P], rule conjI)
    show invertible (Pa ** Q ** P) using inv-P inv-Pa inv-Q invertible-mult by
    auto
    have Gauss-Jordan-in-ij A (from-nat i) (from-nat k) = row-add-iterate A-mult
    (nrows A - 1) (from-nat i) (from-nat k)
    unfolding row-add-iterate-eq-Gauss-Jordan-in-ij[symmetric] A-mult-def A-interchange-def
    ..
    also have ... = Pa ** (Q ** (P ** A)) using Pa unfolding PA[symmetric]
    Q-A-interchange[symmetric].
    also have ... = Pa ** Q ** P ** A unfolding matrix-mul-assoc ..
    finally show Gauss-Jordan-in-ij A (from-nat i) (from-nat k) = Pa ** Q ** P
    ** A .
  qed
  qed

```

**lemma** invertible-Gauss-Jordan-up-to-k:  
**fixes** A::'a::{field} ^'n:{mod-type} ^'m:{mod-type}  
**shows** ∃ P. invertible P ∧ (Gauss-Jordan-up-to-k A k) = P\*\*A

```

proof (induct k)
  case 0
    have rw: [0..<Suc 0] = [0] by fastforce
    show ?case
      unfolding Gauss-Jordan-up-k-def rw foldl.simps
      using invertible-Gauss-Jordan-column-k .
  case (Suc k)
    have rw2: [0..<Suc (Suc k)] = [0..< Suc k] @ [(Suc k)] by simp
    obtain P' where inv-P': invertible P' and Gk-eq-P'A: Gauss-Jordan-up-k A k
    = P' ** A using Suc.hyps by force
    have g: Gauss-Jordan-up-k A k = snd (foldl Gauss-Jordan-column-k (0, A)
    [0..<Suc k]) unfolding Gauss-Jordan-up-k-def by auto
    show ?case unfolding Gauss-Jordan-up-k-def unfolding rw2 foldl-append foldl.simps
      apply (subst pair-collapse[symmetric, of (foldl Gauss-Jordan-column-k (0, A)
    [0..<Suc k]), unfolded g[symmetric]])
      using invertible-Gauss-Jordan-column-k
      using Suc.hyps using invertible-mult matrix-mul-assoc by metis
  qed

```

```

lemma inj-index-independent-rows:
  fixes A::real^m::{mod-type} ^n::{finite,one,plus,ord}
  assumes rref-A: reduced-row-echelon-form A
  and x: row x A ∈ {row i A | i. row i A ≠ 0}
  and eq: A $ x = A $ y
  shows x = y
  proof (rule ccontr)
    assume x-not-y: x ≠ y
    have not-zero-x: ¬ is-zero-row x A using x unfolding is-zero-row-def unfolding
    is-zero-row-up-k-def unfolding row-def vec-eq-iff ncols-def by auto
    hence not-zero-y: ¬ is-zero-row y A using eq unfolding is-zero-row-def' by
    simp
    have Ax: A $ x $ (LEAST k. A $ x $ k ≠ 0) = 1 using not-zero-x rref-condition2[OF
    rref-A] by simp
    have Ay: A $ x $ (LEAST k. A $ y $ k ≠ 0) = 0 using not-zero-y x-not-y
    rref-condition4[OF rref-A] by fast
    show False using Ax Ay unfolding eq by simp
  qed

```

The final results

```

lemma invertible-Gauss-Jordan:
  fixes A::'a::{field} ^n::{mod-type} ^m::{mod-type}
  shows ∃ P. invertible P ∧ (Gauss-Jordan A) = P ** A unfolding Gauss-Jordan-def
  using invertible-Gauss-Jordan-up-to-k .

lemma rank-Gauss-Jordan:
  fixes A::real^n::{mod-type} ^m::{mod-type}
  shows rank A = rank (Gauss-Jordan A) by (metis invertible-Gauss-Jordan
  invertible-matrix-mult-left-rank)

```

## 4.5 Lemmas for code generation

```

lemma [code abstract]:
shows vec-nth (Gauss-Jordan-in-ij A i j) = (let n = (LEAST n. A $ n $ j ≠ 0
  ∧ i ≤ n);
  interchange-A = (interchange-rows A i n);
  A' = mult-row interchange-A i (1 / interchange-A $ i $ j) in
  (% s. if s=i then A' $ s else (row-add A' s i (-(interchange-A $ s $ j))) $ s))
unfolding Gauss-Jordan-in-ij-def Let-def by fastforce

lemma rank-Gauss-Jordan-code[code]:
fixes A::real^n:{mod-type} ^m:{mod-type}
shows rank A = card {row i (Gauss-Jordan A) | i. row i (Gauss-Jordan A) ≠ 0}
by (metis (mono-tags) rank-Gauss-Jordan rref-Gauss-Jordan rref-rank)

lemma dim-null-space[code-unfold]:
fixes A::real^a^b
shows dim (null-space A) = DIM (real^a) - rank (A)
apply (rule add-implies-diff)
using rank-nullity-theorem-matrices
unfolding col-space-eq[symmetric] rank-eq-dim-col-space[symmetric] ..

lemma rank-eq-dim-col-space'[code-unfold]:
dim (Dim-Formula.col-space A) = rank A
by (metis col-space-eq rank-eq-dim-col-space)

lemma [code abstract]: vec-nth (row i A) = (op $(A $ i)) unfolding row-def by
auto
lemmas rank-col-rank[symmetric, code-unfold]
lemmas rank-def[symmetric, code-unfold]
lemmas row-rank-def[symmetric, code-unfold]
lemmas col-rank-def[symmetric, code-unfold]
lemmas DIM-cart[code-unfold]

end

theory Code-Set
imports Main
begin

```

The following setup could help to get code generation for List.coset, but it neither works correctly it complains that code equations for remove are missed, even when List.coset should be rewritten to an enum:

```

declare union-coset-filter [code del]
declare minus-coset-filter [code del]
declare inter-coset-fold [code del]
declare remove-code(2) [code del]

```

```
declare insert-code(2) [code del]
```

```
code-datatype set
```

The following code equation does never work, because the minus for sets requires Set.remove, which has been deleted from the code generation setup:

```
lemma [code]: List.coset (l::'a::enum list) = set (enum-class.enum) – set l
  by (metis Compl-eq-Diff-UNIV coset-def enum-UNIV)
```

Now the following examples work:

```
value [code] UNIV::bool set
value [code] List.coset ([]::bool list)
value [code] UNIV::Enum.finite-2 set
value [code] List.coset ([]::Enum.finite-2 list)
value [code] List.coset ([]::Enum.finite-5 list)
```

This declare allows to calculate the cardinal of the non-zero rows set.

```
declare compl-coset[code del]
```

```
end
```

```
theory Gauss-Jordan-Examples
```

```
imports
```

```
  Gauss-Jordan
```

```
  Code-Set
```

```
begin
```

Definitions to transform a matrix to a list of list and vice versa

```
definition vec-to-list :: 'a ^'n::{finite, enum} => 'a list
  where vec-to-list A = map (op $ A) (enum-class.enum::'n list)
```

```
definition matrix-to-list-of-list :: 'a ^'n::{finite, enum} ^'m::{finite, enum} => 'a
list list
  where matrix-to-list-of-list A = map (vec-to-list) (map (op $ A) (enum-class.enum::'m
list))
```

This definition should be equivalent to  $vector ?l = (\chi i. foldr (\lambda x f n. (f (n + (1::?'b))) (n := x)) ?l (\lambda n x. 0::?'a) (1::?'b) i)$  (in suitable types)

```
definition list-to-vec :: 'a list => 'a ^'n::{finite, enum, mod-type}
  where list-to-vec xs = vec-lambda (% i. xs ! (to-nat i))
```

```
lemma [code abstract]: vec-nth (list-to-vec xs) = (%i. xs ! (to-nat i))
  unfolding list-to-vec-def by fastforce
```

```
definition list-of-list-to-matrix :: 'a list list => 'a ^'n::{finite, enum, mod-type} ^'m::{finite,
enum, mod-type}
  where list-of-list-to-matrix xs = vec-lambda (%i. list-to-vec (xs ! (to-nat i)))
```

```

lemma [code abstract]: vec-nth (list-of-list-to-matrix xs) = (%i. list-to-vec (xs !  

(to-nat i)))  

  unfolding list-of-list-to-matrix-def by auto  
  

end

```

## 5 Implementation of natural numbers as binary numerals

```

theory Code-Binary-Nat  

imports Main  

begin

```

When generating code for functions on natural numbers, the canonical representation using *0* and *Suc* is unsuitable for computations involving large numbers. This theory refines the representation of natural numbers for code generation to use binary numerals, which do not grow linear in size but logarithmic.

### 5.1 Representation

```

code-datatype 0::nat nat-of-num

lemma [code-abbrev]:  

  nat-of-num = numeral  

  by (fact nat-of-num-numeral)

lemma [code]:  

  num-of-nat 0 = Num.One  

  num-of-nat (nat-of-num k) = k  

  by (simp-all add: nat-of-num-inverse)

lemma [code]:  

  (1::nat) = Numeral1  

  by simp

lemma [code-abbrev]: Numeral1 = (1::nat)  

  by simp

lemma [code]:  

  Suc n = n + 1  

  by simp

```

## 5.2 Basic arithmetic

```

lemma [code, code del]:
  (plus :: nat  $\Rightarrow$  -) = plus ..

lemma plus-nat-code [code]:
  nat-of-num k + nat-of-num l = nat-of-num (k + l)
  m + 0 = (m::nat)
  0 + n = (n::nat)
  by (simp-all add: nat-of-num-numeral)

Bounded subtraction needs some auxiliary

definition dup :: nat  $\Rightarrow$  nat where
  dup n = n + n

lemma dup-code [code]:
  dup 0 = 0
  dup (nat-of-num k) = nat-of-num (Num.Bit0 k)
  by (simp-all add: dup-def numeral-Bit0)

definition sub :: num  $\Rightarrow$  num  $\Rightarrow$  nat option where
  sub k l = (if k  $\geq$  l then Some (numeral k - numeral l) else None)

lemma sub-code [code]:
  sub Num.One Num.One = Some 0
  sub (Num.Bit0 m) Num.One = Some (nat-of-num (Num.BitM m))
  sub (Num.Bit1 m) Num.One = Some (nat-of-num (Num.Bit0 m))
  sub Num.One (Num.Bit0 n) = None
  sub Num.One (Num.Bit1 n) = None
  sub (Num.Bit0 m) (Num.Bit0 n) = Option.map dup (sub m n)
  sub (Num.Bit1 m) (Num.Bit1 n) = Option.map dup (sub m n)
  sub (Num.Bit1 m) (Num.Bit0 n) = Option.map ( $\lambda q.$  dup q + 1) (sub m n)
  sub (Num.Bit0 m) (Num.Bit1 n) = (case sub m n of None  $\Rightarrow$  None
    | Some q  $\Rightarrow$  if q = 0 then None else Some (dup q - 1))
  apply (auto simp add: nat-of-num-numeral
    Num dbl-def Num dbl-inc-def Num dbl-dec-def
    Let-def le-imp-diff-is-add BitM-plus-one sub-def dup-def)
  apply (simp-all add: sub-non-positive)
  apply (simp-all add: sub-non-negative [symmetric, where ?'a = int])
  done

lemma [code, code del]:
  (minus :: nat  $\Rightarrow$  -) = minus ..

lemma minus-nat-code [code]:
  nat-of-num k - nat-of-num l = (case sub k l of None  $\Rightarrow$  0 | Some j  $\Rightarrow$  j)
  m - 0 = (m::nat)
  0 - n = (0::nat)
  by (simp-all add: nat-of-num-numeral sub-non-positive sub-def)

```

```

lemma [code, code del]:
  (times :: nat  $\Rightarrow$  -) = times ..

lemma times-nat-code [code]:
  nat-of-num k * nat-of-num l = nat-of-num (k * l)
  m * 0 = (0::nat)
  0 * n = (0::nat)
  by (simp-all add: nat-of-num-numeral)

lemma [code, code del]:
  (HOL.equal :: nat  $\Rightarrow$  -) = HOL.equal ..

lemma equal-nat-code [code]:
  HOL.equal 0 (0::nat)  $\longleftrightarrow$  True
  HOL.equal 0 (nat-of-num l)  $\longleftrightarrow$  False
  HOL.equal (nat-of-num k) 0  $\longleftrightarrow$  False
  HOL.equal (nat-of-num k) (nat-of-num l)  $\longleftrightarrow$  HOL.equal k l
  by (simp-all add: nat-of-num-numeral equal)

lemma equal-nat-refl [code nbe]:
  HOL.equal (n::nat) n  $\longleftrightarrow$  True
  by (rule equal-refl)

lemma [code, code del]:
  (less-eq :: nat  $\Rightarrow$  -) = less-eq ..

lemma less-eq-nat-code [code]:
  0  $\leq$  (n::nat)  $\longleftrightarrow$  True
  nat-of-num k  $\leq$  0  $\longleftrightarrow$  False
  nat-of-num k  $\leq$  nat-of-num l  $\longleftrightarrow$  k  $\leq$  l
  by (simp-all add: nat-of-num-numeral)

lemma [code, code del]:
  (less :: nat  $\Rightarrow$  -) = less ..

lemma less-nat-code [code]:
  (m::nat) < 0  $\longleftrightarrow$  False
  0 < nat-of-num l  $\longleftrightarrow$  True
  nat-of-num k < nat-of-num l  $\longleftrightarrow$  k < l
  by (simp-all add: nat-of-num-numeral)

```

### 5.3 Conversions

```

lemma [code, code del]:
  of-nat = of-nat ..

lemma of-nat-code [code]:
  of-nat 0 = 0
  of-nat (nat-of-num k) = numeral k

```

```
by (simp-all add: nat-of-num-numeral)
```

## 5.4 Case analysis

Case analysis on natural numbers is rephrased using a conditional expression:

```
lemma [code, code-unfold]:  
  nat-case = ( $\lambda f g n. \text{if } n = 0 \text{ then } f \text{ else } g (n - 1)$ )  
  by (auto simp add: fun-eq-iff dest!: gr0-implies-Suc)
```

## 5.5 Preprocessors

The term  $Suc\ n$  is no longer a valid pattern. Therefore, all occurrences of this term in a position where a pattern is expected (i.e. on the left-hand side of a recursion equation) must be eliminated. This can be accomplished by applying the following transformation rules:

```
lemma Suc-if-eq: ( $\bigwedge n. f (Suc n) \equiv h n$ )  $\Rightarrow f 0 \equiv g \Rightarrow$   
   $f n \equiv \text{if } n = 0 \text{ then } g \text{ else } h (n - 1)$   
  by (rule eq-reflection) (cases n, simp-all)
```

The rules above are built into a preprocessor that is plugged into the code generator. Since the preprocessor for introduction rules does not know anything about modes, some of the modes that worked for the canonical representation of natural numbers may no longer work.

```
code-modulename SML  
Code-Binary-Nat Arith
```

```
code-modulename OCaml  
Code-Binary-Nat Arith
```

```
code-modulename Haskell  
Code-Binary-Nat Arith
```

```
hide-const (open) dup sub  
end
```

```
theory Code-Natural  
imports ..../Main  
begin
```

## 6 Alternative representation of *code-numeral* for Haskell and Scala

```
code-include Haskell Natural
⟨⟨import Data.Array.ST;

newtype Natural = Natural Integer deriving (Eq, Show, Read);

instance Num Natural where {
    fromInteger k = Natural (if k >= 0 then k else 0);
    Natural n + Natural m = Natural (n + m);
    Natural n - Natural m = fromInteger (n - m);
    Natural n * Natural m = Natural (n * m);
    abs n = n;
    signum _ = 1;
    negate n = error negate Natural;
};

instance Ord Natural where {
    Natural n <= Natural m = n <= m;
    Natural n < Natural m = n < m;
};

instance Ix Natural where {
    range (Natural n, Natural m) = map Natural (range (n, m));
    index (Natural n, Natural m) (Natural q) = index (n, m) q;
    inRange (Natural n, Natural m) (Natural q) = inRange (n, m) q;
    rangeSize (Natural n, Natural m) = rangeSize (n, m);
};

instance Real Natural where {
    toRational (Natural n) = toRational n;
};

instance Enum Natural where {
    toEnum k = fromInteger (toEnum k);
    fromEnum (Natural n) = fromEnum n;
};

instance Integral Natural where {
    toInteger (Natural n) = n;
    divMod n m = quotRem n m;
    quotRem (Natural n) (Natural m)
        | (m == 0) = (0, Natural n)
        | otherwise = (Natural k, Natural l) where (k, l) = quotRem n m;
};

⟩⟩⟩
```

code-reserved Haskell Natural

```

code-include Scala Natural
⟨⟨object Natural {

    def apply(numeral: BigInt): Natural = new Natural(numeral max 0)
    def apply(numeral: Int): Natural = Natural(BigInt(numeral))
    def apply(numeral: String): Natural = Natural(BigInt(numeral))

}

class Natural private(private val value: BigInt) {

    override def hashCode(): Int = this.value.hashCode()

    override def equals(that: Any): Boolean = that match {
        case that: Natural => this.equals(that)
        case _ => false
    }

    override def toString(): String = this.value.toString

    def equals(that: Natural): Boolean = this.value == that.value

    def as-BigInt: BigInt = this.value
    def as-Int: Int = if (this.value >= scala.Int.MinValue && this.value <= scala.Int.MaxValue)
        this.value.intValue
        else error(Int value out of range: + this.value.toString)

    def +(that: Natural): Natural = new Natural(this.value + that.value)
    def -(that: Natural): Natural = Natural(this.value - that.value)
    def *(that: Natural): Natural = new Natural(this.value * that.value)

    def /%(that: Natural): (Natural, Natural) = if (that.value == 0) (new Natural(0), this)
        else {
            val (k, l) = this.value /% that.value
            (new Natural(k), new Natural(l))
        }

    def <=(that: Natural): Boolean = this.value <= that.value
    def <(that: Natural): Boolean = this.value < that.value
}

⟩⟩

code-reserved Scala Natural

code-type code-numeral

```

```

(Haskell Natural.Natural)
(Scala Natural)

setup <%
  fold (Numeral.add-code @{const-name Code-Numeral.Num}
    false Code-Printer.literal-alternative-numeral) [Haskell, Scala]
>

code-instance code-numeral :: equal
  (Haskell -)

code-const 0::code-numeral
  (Haskell 0)
  (Scala Natural(0))

code-const plus :: code-numeral  $\Rightarrow$  code-numeral  $\Rightarrow$  code-numeral
  (Haskell infixl 6 +)
  (Scala infixl 7 +)

code-const minus :: code-numeral  $\Rightarrow$  code-numeral  $\Rightarrow$  code-numeral
  (Haskell infixl 6 -)
  (Scala infixl 7 -)

code-const times :: code-numeral  $\Rightarrow$  code-numeral  $\Rightarrow$  code-numeral
  (Haskell infixl 7 *)
  (Scala infixl 8 *)

code-const Code-Numeral.div-mod
  (Haskell divMod)
  (Scala infixl 8 /%)

code-const HOL.equal :: code-numeral  $\Rightarrow$  code-numeral  $\Rightarrow$  bool
  (Haskell infix 4 ==)
  (Scala infixl 5 ==)

code-const less-eq :: code-numeral  $\Rightarrow$  code-numeral  $\Rightarrow$  bool
  (Haskell infix 4 <=)
  (Scala infixl 4 <=)

code-const less :: code-numeral  $\Rightarrow$  code-numeral  $\Rightarrow$  bool
  (Haskell infix 4 <)
  (Scala infixl 4 <)

end

```

## 7 Pretty integer literals for code generation

**theory** Code-Integer

```

imports Main Code-Natural
begin

Representation-ignorant code equations for conversions.

lemma nat-code [code]:
nat k = (if k ≤ 0 then 0 else
let
  (l, j) = divmod-int k 2;
  n = nat l;
  l' = n + n
  in if j = 0 then l' else Suc l')
proof -
have 2 = nat 2 by simp
show ?thesis
apply (subst mult-2 [symmetric])
apply (auto simp add: Let-def divmod-int-mod-div not-le
  nat-div-distrib nat-mult-distrib mult-div-cancel mod-2-not-eq-zero-eq-one-int)
apply (unfold `2 = nat 2`)
apply (subst nat-mod-distrib [symmetric])
apply simp-all
done
qed

lemma (in ring-1) of-int-code:
of-int k = (if k = 0 then 0
else if k < 0 then - of-int (- k)
else let
  (l, j) = divmod-int k 2;
  l' = 2 * of-int l
  in if j = 0 then l' else l' + 1)
proof -
from mod-div-equality have *: of-int k = of-int (k div 2 * 2 + k mod 2) by
simp
show ?thesis
by (simp add: Let-def divmod-int-mod-div mod-2-not-eq-zero-eq-one-int
  of-int-add [symmetric]) (simp add: * mult-commute)
qed

declare of-int-code [code]

```

HOL numeral expressions are mapped to integer literals in target languages, using predefined target language operations for abstract integer operations.

```

code-type int
(SML IntInf.int)
(OCaml Big'-int.big'-int)
(Haskell Integer)
(Scala BigInt)
(Eval int)

```

```

code-instance int :: equal
  (Haskell -)

code-const 0::int
  (SML 0)
  (OCaml Big'-int.zero'-big'-int)
  (Haskell 0)
  (Scala BigInt(0))

setup <
  fold (Numeral.add-code @{const-name Int.Pos}
    false Code-Printer.literal-numeral) [SML, OCaml, Haskell, Scala]
>

setup <
  fold (Numeral.add-code @{const-name Int.Neg}
    true Code-Printer.literal-numeral) [SML, OCaml, Haskell, Scala]
>

code-const op + :: int ⇒ int ⇒ int
  (SML IntInf.+ ((-, (-)))
  (OCaml Big'-int.add'-big'-int)
  (Haskell infixl 6 +)
  (Scala infixl 7 +)
  (Eval infixl 8 +)

code-const uminus :: int ⇒ int
  (SML IntInf.~)
  (OCaml Big'-int.minus'-big'-int)
  (Haskell negate)
  (Scala !(--))
  (Eval ~/ -)

code-const op - :: int ⇒ int ⇒ int
  (SML IntInf.- ((-, (-)))
  (OCaml Big'-int.sub'-big'-int)
  (Haskell infixl 6 -)
  (Scala infixl 7 -)
  (Eval infixl 8 -)

code-const Int.dup
  (SML IntInf.*/ (2,/ (-)))
  (OCaml Big'-int.mult'-big'-int / 2)
  (Haskell !(2 * -))
  (Scala !(2 * -))
  (Eval !(2 * -))

code-const Int.sub
  (SML !(raise/ Fail/ sub))

```

```

(OCaml failwith/ sub)
(Haskell error/ sub)
(Scala !sys.error(sub))

code-const op * :: int ⇒ int ⇒ int
  (SML IntInf.* ((-, (-)))
  (OCaml Big'-int.mult'-big'-int)
  (Haskell infixl 7 *)
  (Scala infixl 8 *)
  (Eval infixl 9 *)

code-const pdivmod
  (SML IntInf.divMod/ (IntInf.abs -,/ IntInf.abs -))
  (OCaml Big'-int.quomod'-big'-int/ (Big'-int.abs'-big'-int -)/ (Big'-int.abs'-big'-int -))
  (Haskell divMod/ (abs -)/ (abs -))
  (Scala !(k: BigInt) => (l: BigInt) =>/ if (l == 0)/ (BigInt(0), k) else/ (k.abs /% l.abs)))
  (Eval Integer.div'-mod/ (abs -)/ (abs -))

code-const HOL.equal :: int ⇒ int ⇒ bool
  (SML !(( - : IntInf.int) = -))
  (OCaml Big'-int.eq'-big'-int)
  (Haskell infix 4 ==)
  (Scala infixl 5 ==)
  (Eval infixl 6 =)

code-const op ≤ :: int ⇒ int ⇒ bool
  (SML IntInf.<= ((-, (-)))
  (OCaml Big'-int.le'-big'-int)
  (Haskell infix 4 <=)
  (Scala infixl 4 <=)
  (Eval infixl 6 <=)

code-const op < :: int ⇒ int ⇒ bool
  (SML IntInf.< ((-, (-)))
  (OCaml Big'-int.lt'-big'-int)
  (Haskell infix 4 <)
  (Scala infixl 4 <)
  (Eval infixl 6 <)

code-const Code-Numerical.int-of
  (SML IntInf.toInt)
  (OCaml -)
  (Haskell Prelude.toInteger)
  (Scala !-.as'-BigInt)
  (Eval -)

code-const Code-Evaluation.term-of :: int ⇒ term

```

(Eval HOLogic.mk'-number/ HOLogic.intT)

end

## 8 Implementation of natural numbers by target-language integers

```
theory Efficient-Nat
imports Code-Binary-Nat Code-Integer Main
begin
```

The efficiency of the generated code for natural numbers can be improved drastically by implementing natural numbers by target-language integers. To do this, just include this theory.

### 8.1 Target language fundamentals

For ML, we map *nat* to target language integers, where we ensure that values are always non-negative.

```
code-type nat
  (SML IntInf.int)
  (OCaml Big'-int.big'-int)
  (Eval int)
```

For Haskell and Scala we define our own *nat* type. The reason is that we have to distinguish type class instances for *nat* and *int*.

```
code-include Haskell Nat
⟨⟨newtype Nat = Nat Integer deriving (Eq, Show, Read);

instance Num Nat where {
  fromInteger k = Nat (if k >= 0 then k else 0);
  Nat n + Nat m = Nat (n + m);
  Nat n - Nat m = fromInteger (n - m);
  Nat n * Nat m = Nat (n * m);
  abs n = n;
  signum _ = 1;
  negate n = error negate Nat;
};

instance Ord Nat where {
  Nat n <= Nat m = n <= m;
  Nat n < Nat m = n < m;
};

instance Real Nat where {
  toRational (Nat n) = toRational n;
```

```

};

instance Enum Nat where {
    toEnum k = fromInteger (toEnum k);
    fromEnum (Nat n) = fromEnum n;
};

instance Integral Nat where {
    toInteger (Nat n) = n;
    divMod n m = quotRem n m;
    quotRem (Nat n) (Nat m)
        | (m == 0) = (0, Nat n)
        | otherwise = (Nat k, Nat l) where (k, l) = quotRem n m;
};
```
}

code-reserved Haskell Nat

code-include Scala Nat
```
object Nat {

    def apply(numeral: BigInt): Nat = new Nat(numeral max 0)
    def apply(numeral: Int): Nat = Nat(BigInt(numeral))
    def apply(numeral: String): Nat = Nat(BigInt(numeral))

}
```
class Nat private(private val value: BigInt) {

    override def hashCode(): Int = this.value.hashCode()

    override def equals(that: Any): Boolean = that match {
        case that: Nat => this.equals(that)
        case _ => false
    }

    override def toString(): String = this.value.toString

    def equals(that: Nat): Boolean = this.value == that.value

    def as-BigInt: BigInt = this.value
    def as-Int: Int = if (this.value >= scala.Int.MinValue && this.value <= scala.Int.MaxValue)
        this.value.intValue
    else error(Int value out of range: + this.value.toString)

    def +(that: Nat): Nat = new Nat(this.value + that.value)
    def -(that: Nat): Nat = Nat(this.value - that.value)
    def *(that: Nat): Nat = new Nat(this.value * that.value)
}
```

```

```

def /%(that: Nat): (Nat, Nat) = if (that.value == 0) (new Nat(0), this)
  else {
    val (k, l) = this.value /% that.value
    (new Nat(k), new Nat(l))
  }

def <=(that: Nat): Boolean = this.value <= that.value
def <(that: Nat): Boolean = this.value < that.value

}

```
code-reserved Scala Nat

code-type nat
  (Haskell Nat.Nat)
  (Scala Nat)

code-instance nat :: equal
  (Haskell -)

setup <<
  fold (Numeral.add-code @{const-name nat-of-num}
    false Code-Printer.literal-positive-numeral) [SML, OCaml, Haskell, Scala]
>>

code-const 0::nat
  (SML 0)
  (OCaml Big'-int.zero'-big'-int)
  (Haskell 0)
  (Scala Nat(0))

```

## 8.2 Conversions

Since natural numbers are implemented using integers in ML, the coercion function *int* of type *nat*  $\Rightarrow$  *int* is simply implemented by the identity function. For the *nat* function for converting an integer to a natural number, we give a specific implementation using an ML expression that returns its input value, provided that it is non-negative, and otherwise returns 0.

```
definition int :: nat  $\Rightarrow$  int where
  [code-abbrev]: int = of-nat
```

```
code-const int
  (SML -)
  (OCaml -)
```

```
code-const nat
```

```
(SML IntInf.max/ (0,/ -))
(OCaml Big'-int.max'-big'-int/ Big'-int.zero'-big'-int)
(Eval Integer.max/ 0)
```

For Haskell and Scala, things are slightly different again.

```
code-const int and nat
  (Haskell Prelude.toInt and Prelude.fromInteger)
  (Scala !-.as'-BigInt and Nat)
```

Alternativ implementation for *of-nat*

```
lemma [code]:
  of-nat n = (if n = 0 then 0 else
    let
      (q, m) = divmod-nat n 2;
      q' = 2 * of-nat q
      in if m = 0 then q' else q' + 1)
proof -
  from mod-div-equality have *: of-nat n = of-nat (n div 2 * 2 + n mod 2) by
  simp
  show ?thesis
  apply (simp add: Let-def divmod-nat-div-mod mod-2-not-eq-zero-eq-one-nat
  of-nat-mult
  of-nat-add [symmetric])
  apply (auto simp add: of-nat-mult)
  apply (simp add: * of-nat-mult add-commute mult-commute)
  done
qed
```

Conversion from and to code numerals

```
code-const Code-Numer.al.of-nat
  (SML IntInf.toInt)
  (OCaml -)
  (Haskell !(Prelude.fromInteger ./ Prelude.toInt))
  (Scala !Natural(-.as'-BigInt))
  (Eval -)
```

```
code-const Code-Numer.al.nat-of
  (SML IntInf.fromInt)
  (OCaml -)
  (Haskell !(Prelude.fromInteger ./ Prelude.toInt))
  (Scala !Nat(-.as'-BigInt))
  (Eval -)
```

### 8.3 Target language arithmetic

```
code-const plus :: nat ⇒ nat ⇒ nat
  (SML IntInf.+/ ((-,/ (-))))
  (OCaml Big'-int.add'-big'-int)
  (Haskell infixl 6 +)
```

```

(Scala infixl 7 +)
(Eval infixl 8 +)

code-const minus :: nat  $\Rightarrow$  nat  $\Rightarrow$  nat
(SML IntInf.max / (0, IntInf.-/ ((-),/- (-))))
(OCaml Big'-int.max'-big'-int / Big'-int.zero'-big'-int / (Big'-int.sub'-big'-int / -/
-))
(Haskell infixl 6 -)
(Scala infixl 7 -)
(Eval Integer.max / 0 / (-/- -))

code-const Code-Binary-Nat.dup
(SML IntInf.*/ (2,/ (-)))
(OCaml Big'-int.mult'-big'-int / 2)
(Haskell !(2 * -))
(Scala !(2 * -))
(Eval !(2 * -))

code-const Code-Binary-Nat.sub
(SML !(raise/ Fail/ sub))
(OCaml failwith/ sub)
(Haskell error/ sub)
(Scala !sys.error(sub))

code-const times :: nat  $\Rightarrow$  nat  $\Rightarrow$  nat
(SML IntInf.*/ ((-),/- (-)))
(OCaml Big'-int.mult'-big'-int)
(Haskell infixl 7 *)
(Scala infixl 8 *)
(Eval infixl 9 *)

code-const divmod-nat
(SML IntInf.divMod / ((-),/- (-)))
(OCaml Big'-int.quomod'-big'-int)
(Haskell divMod)
(Scala infixl 8 /%)
(Eval Integer.div'-mod)

code-const HOL.equal :: nat  $\Rightarrow$  nat  $\Rightarrow$  bool
(SML !((- : IntInf.int) = -))
(OCaml Big'-int.eq'-big'-int)
(Haskell infix 4 ==)
(Scala infixl 5 ==)
(Eval infixl 6 =)

code-const less-eq :: nat  $\Rightarrow$  nat  $\Rightarrow$  bool
(SML IntInf.<=/ ((-),/- (-)))
(OCaml Big'-int.le'-big'-int)
(Haskell infix 4 <=)

```

```

(Scala infixl 4 <=)
(Eval infixl 6 <=)

code-const less :: nat  $\Rightarrow$  nat  $\Rightarrow$  bool
(SML IntInf.</ ((-),/ (-)))
(OCaml Big'-int.lt'-big'-int)
(Haskell infix 4 <)
(Scala infixl 4 <)
(Eval infixl 6 <)

code-const Num.num-of-nat
(SML !(raise/ Fail/ num'-of'-nat))
(OCaml failwith/ num'-of'-nat)
(Haskell error/ num'-of'-nat)
(Scala !sys.error(num'-of'-nat))

```

## 8.4 Evaluation

```

lemma [code, code del]:
(Code-Evaluation.term-of :: nat  $\Rightarrow$  term) = Code-Evaluation.term-of ..

```

```

code-const Code-Evaluation.term-of :: nat  $\Rightarrow$  term
(SML HOLogic.mk'-number/ HOLogic.natT)

```

Evaluation with *Quickcheck-Narrowing* does not work yet, since a couple of questions how to perform evaluations in Haskell are not that clear yet. Therefore, we simply deactivate the narrowing-based quickcheck from here on.

```
declare [[quickcheck-narrowing-active = false]]
```

```

code-modulename SML
Efficient-Nat Arith

```

```

code-modulename OCaml
Efficient-Nat Arith

```

```

code-modulename Haskell
Efficient-Nat Arith

```

```
hide-const (open) int
```

```
end
```

## 9 Immutable Arrays with Code Generation

```
theory IArray
```

```

imports ~~/src/HOL/Library/Efficient-Nat
begin

Immutable arrays are lists wrapped up in an additional constructor. There
are no update operations. Hence code generation can safely implement this
type by efficient target language arrays. Currently only SML is provided.
Should be extended to other target languages and more operations.

Note that arrays cannot be printed directly but only by turning them into
lists first. Arrays could be converted back into lists for printing if they were
wrapped up in an additional constructor.

datatype 'a iarray = IArray 'a list

fun of_fun :: (nat  $\Rightarrow$  'a)  $\Rightarrow$  nat  $\Rightarrow$  'a iarray where
  of_fun f n = IArray (map f [0.. $<$ n])
  hide-const (open) of_fun

fun length :: 'a iarray  $\Rightarrow$  nat where
  length (IArray xs) = List.length xs
  hide-const (open) length

fun sub :: 'a iarray  $\Rightarrow$  nat  $\Rightarrow$  'a (infixl !! 100) where
  (IArray as) !! n = as!n
  hide-const (open) sub

fun list-of :: 'a iarray  $\Rightarrow$  'a list where
  list-of (IArray xs) = xs
  hide-const (open) list-of

```

## 9.1 Code Generation

```

code-type iarray
  (SML - Vector.vector)

code-const IArray
  (SML Vector.fromList)
code-const IArray.sub
  (SML Vector.sub(-,-))
code-const IArray.length
  (SML Vector.length)
code-const IArray.of_fun
  (SML !(fn f => fn n => Vector.tabulate(n,f)))

lemma list-of-code[code]:
  IArray.list-of A = map (%n. A!!n) [0..< IArray.length A]
  by (cases A) (simp add: map-nth)

end

```

```

theory IArray-Addenda
imports
$ISABELLE-HOME/src/HOL/Library/IArray
begin

lemma conjI4:
assumes A B C D
shows A ∧ B ∧ C ∧ D
using assms by simp

```

## 10 Some previous instances

```

instantiation iarray :: (plus) plus
begin
definition plus-iarray :: 'a iarray ⇒ 'a iarray ⇒ 'a iarray
where plus-iarray A B = IArray.of-fun (λn. A!!n + B !! n) (IArray.length A)
instance proof qed
end

```

## 11 Some previous definitions and properties for IArrays

### 11.1 Lemmas

```

lemma IArray-equality:
assumes length-eq: length A = length B
shows (IArray A = IArray B) = (∀ i < length A. IArray A!!i = IArray B!!i)
by (metis length-eq nth-equalityI sub.simps)

lemma IArray-equality':
assumes length-eq: length A = length B
and (∀ i < length A. IArray A!!i = IArray B!!i)
shows (IArray A = IArray B)
using IArray-equality assms by blast

lemma of-fun-nth:
assumes i: i < n
shows (IArray.of-fun f n) !! i = f i
unfolding IArray.of-fun.simps using map-nth i by auto

```

### 11.2 Definitions

```

fun find :: ('a => bool) => 'a iarray => 'a option
where find f (IArray as) = List.find f as
hide-const (open) find

```

```

fun exists :: ('a => bool) => 'a iarray => bool
  where exists f (IArray as) = (if Option.is-none (IArray-Addenda.find f (IArray
as)) then False else True)
hide-const (open) exists

fun all :: ('a => bool) => 'a iarray => bool
  where all f (IArray as) = (Option.is-none (IArray-Addenda.find (λx. ¬ f x)
(IArray as)))
hide-const (open) all

primrec findi-acc-list :: (nat × 'a => bool) => 'a list => nat => (nat × 'a)
option where
  findi-acc-list - [] aux = None |
  findi-acc-list P (x#xs) aux = (if P (aux,x) then Some (aux,x) else findi-acc-list
P xs (Suc aux))

definition findi-list P x = findi-acc-list P x 0

fun findi :: (nat × 'a => bool) => 'a iarray => (nat × 'a) option
  where findi f (IArray as) = findi-list f as
hide-const (open) findi

fun foldl :: (('a × 'b) => 'b) => 'b => 'a iarray => 'b
  where foldl f a (IArray as) = List.foldl (λx y. f (y,x)) a as
hide-const (open) foldl

fun filter :: ('a => bool) => 'a iarray => 'a iarray
  where filter f (IArray as) = IArray (List.filter f as)
hide-const (open) filter

```

### 11.3 Code generator

```

code-const IArray-Addenda.find
  (SML Vector.find)

code-const IArray-Addenda.exists
  (SML Vector.exists)

code-const IArray-Addenda.all
  (SML Vector.all)

code-const IArray-Addenda.findi
  (SML Vector.findi)

code-const IArray-Addenda.foldl
  (SML Vector.foldl)

```

```

end

theory Matrix-To-IArray
imports
Gauss-Jordan-Examples
IArray-Addenda
begin

```

## 12 Isomorphism between matrices implemented by vecs and matrices implemented by iarrays

### 12.1 Isomorphism between vec and iarray

```

definition vec-to-iarray :: 'a ^'n :: {mod-type} ⇒ 'a iarray
  where vec-to-iarray A = IArray.of-fun (λi. A $ (from-nat i)) (CARD('n))

```

```

definition iarray-to-vec :: 'a iarray ⇒ 'a ^'n :: {mod-type}
  where iarray-to-vec A = (χ i. A !! (to-nat i))

```

```

lemma vec-to-iarray-nth:
  fixes A :: 'a ^'n :: {finite, mod-type}
  assumes i :: i < CARD('n)
  shows (vec-to-iarray A) !! i = A $ (from-nat i)
  unfolding vec-to-iarray-def using of-fun-nth[OF i] .

lemma vec-to-iarray-nth':
  fixes A :: 'a ^'n :: {mod-type}
  shows (vec-to-iarray A) !! (to-nat i) = A $ i
proof -
  have to-nat-less-card: to-nat i < CARD('n) using bij-to-nat[where ?'a='n] unfolding bij-betw-def by fastforce
  show ?thesis unfolding vec-to-iarray-def unfolding of-fun-nth[OF to-nat-less-card] from-nat-to-nat-id ..
qed

lemma iarray-to-vec-nth:
  shows (iarray-to-vec A) $ i = A !! (to-nat i)
  unfolding iarray-to-vec-def by simp

lemma vec-to-iarray-morph:
  fixes A :: 'a ^'n :: {mod-type}
  shows (A = B) = (vec-to-iarray A = vec-to-iarray B)

```

```

by (metis vec-eq-iff vec-to-iarray-nth')

lemma inj-vec-to-iarray:
  shows inj vec-to-iarray
  using vec-to-iarray-morph unfolding inj-on-def by blast

lemma iarray-to-vec-vec-to-iarray:
  fixes A::'a ^'n::{mod-type}
  shows iarray-to-vec (vec-to-iarray A)=A
  proof (unfold vec-to-iarray-def iarray-to-vec-def, vector, auto)
    fix i::'n
    have to-nat i < CARD('n) using bij-to-nat[where ?'a='n] unfolding bij-betw-def
    by auto
    thus map (λi. A $ from-nat i) [0..<CARD('n)] ! to-nat i = A $ i by simp
  qed

lemma vec-to-iarray-iarray-to-vec:
  assumes length-eq: IArray.length A = CARD('n::{mod-type})
  shows vec-to-iarray (iarray-to-vec A::'a ^'n::{mod-type}) = A
  proof (unfold vec-to-iarray-def iarray-to-vec-def, vector, auto)
    obtain xs where xs: A = IArray xs by (metis list-of.cases)
    show IArray (map (λi. A !! to-nat (from-nat i::'n)) [0..<CARD('n)]) = A
    proof (unfold xs, rule IArray-equality', auto)
      show CARD('n) = length xs using length-eq unfolding xs by simp
      fix i assume i: i < CARD('n)
      show xs ! to-nat (from-nat i::'n) = xs ! i unfolding to-nat-from-nat-id[OF i]
    ..
    qed
  qed

lemma length-vec-to-iarray:
  fixes xa::'a ^'n::{mod-type}
  shows IArray.length (vec-to-iarray xa) = CARD('n)
  unfolding vec-to-iarray-def by simp

```

## 12.2 Isomorphism between matrix and nested iarrays

```

definition matrix-to-iarray :: 'a ^'n::{mod-type} ^'m::{mod-type} => 'a iarray iarray
  where matrix-to-iarray A = IArray (map (vec-to-iarray ∘ (op $ A) ∘ (from-nat:nat=>'m))
  [0..<CARD('m)])
  ..  

definition iarray-to-matrix :: 'a iarray iarray => 'a ^'n::{mod-type} ^'m::{mod-type}
  where iarray-to-matrix A = (χ i j. A !! (to-nat i) !! (to-nat j))

lemma matrix-to-iarray-morph:
  fixes A::'a ^'n::{mod-type} ^'m::{mod-type}
  shows (A = B) = (matrix-to-iarray A = matrix-to-iarray B)
  unfolding matrix-to-iarray-def apply simp

```

```

unfolding forall-from-nat-rw[of  $\lambda x. \text{vec-to-iarray } (A \$ x) = \text{vec-to-iarray } (B \$ x)$ ]
by (metis from-nat-to-nat-id vec-eq-iff vec-to-iarray-morph)

lemma matrix-to-iarray-eq-of-fun:
  fixes A::'a ^'columns::{mod-type} ^'rows::{mod-type}
  assumes vec-eq-f:  $\forall i. \text{vec-to-iarray } (A \$ i) = f (\text{to-nat } i)$ 
  and n-eq-length:  $n = \text{IArray.length } (\text{matrix-to-iarray } A)$ 
  shows matrix-to-iarray A = IArray.of-fun f n
  unfolding of-fun.simps matrix-to-iarray-def proof (rule IArray-equality', auto)
    show *:  $\text{CARD('rows)} = n$  using n-eq-length unfolding matrix-to-iarray-def
  by auto
    fix i assume i:  $i < \text{CARD('rows)}$ 
    hence i-less-n:  $i < n$  using * i by simp
    show vec-to-iarray (A \$ mod-type-class.from-nat i) = map f [0..<n] ! i
      using vec-eq-f using i-less-n
      by (simp, unfold to-nat-from-nat-id[OF i], simp)
  qed

lemma map-vec-to-iarray-rw[simp]:
  fixes A::'a ^'columns::{mod-type} ^'rows::{mod-type}
  shows map ( $\lambda x. \text{vec-to-iarray } (A \$ \text{from-nat } x)$ ) [0..<CARD('rows)] ! to-nat i
  = vec-to-iarray (A \$ i)
  proof -
    have i-less-card: to-nat i < CARD('rows) using bij-to-nat[where ?'a='rows]
    unfolding bij-betw-def by fastforce
    hence map ( $\lambda x. \text{vec-to-iarray } (A \$ \text{from-nat } x)$ ) [0..<CARD('rows)] ! to-nat i
    = vec-to-iarray (A \$ from-nat (to-nat i)) by simp
    also have ... = vec-to-iarray (A \$ i) unfolding from-nat-to-nat-id ..
    finally show ?thesis .
  qed

lemma matrix-to-iarray-nth:
  matrix-to-iarray A !! to-nat i !! to-nat j = A \$ i \$ j
  unfolding matrix-to-iarray-def o-def using vec-to-iarray-nth' by auto

lemma vec-matrix: vec-to-iarray (A\$i) = (matrix-to-iarray A) !! (to-nat i)
  unfolding matrix-to-iarray-def o-def by fastforce

lemma iarray-to-matrix-matrix-to-iarray:
  fixes A::'a ^'columns::{mod-type} ^'rows::{mod-type}
  shows iarray-to-matrix (matrix-to-iarray A)=A unfolding matrix-to-iarray-def
  iarray-to-matrix-def o-def apply vector apply auto
  unfolding vec-to-iarray-nth' ..

```

## 13 Definition of operations over matrices implemented by iarrays

```

definition mult-iarray :: 'a::{times} iarray => 'a => 'a iarray
  where mult-iarray A q = IArray.of-fun (λn. q * A!!n) (IArray.length A)

definition row-iarray :: nat => 'a iarray iarray => 'a iarray
  where row-iarray k A = A !! k

definition column-iarray :: nat => 'a iarray iarray => 'a iarray
  where column-iarray k A = IArray.of-fun (λm. A !! m !! k) (IArray.length A)

definition nrows-iarray :: 'a iarray iarray => nat
  where nrows-iarray A = IArray.length A

definition ncols-iarray :: 'a iarray iarray => nat
  where ncols-iarray A = IArray.length (A!!0)

definition rows-iarray A = {row-iarray i A | i. i ∈ {0..<nrows-iarray A}}
definition columns-iarray A = {column-iarray i A | i. i ∈ {0..<ncols-iarray A} }

definition tabulate2 :: nat => nat => (nat => nat => 'a) => 'a iarray iarray
  where tabulate2 m n f = IArray.of-fun (λi. IArray.of-fun (f i) n) m

definition transpose-iarray :: 'a iarray iarray => 'a iarray iarray
  where transpose-iarray A = tabulate2 (ncols-iarray A) (nrows-iarray A) (λa b. A!!b!!a)

definition matrix-matrix-mult-iarray :: 'a::{times, comm-monoid-add} iarray iarray iarray => 'a iarray iarray => 'a iarray iarray (infixl **i 70)
  where A **i B = tabulate2 (nrows-iarray A) (ncols-iarray B) (λi j. setsum (λk. ((A!!i))!!k) * ((B!!k))!!j)) {0..<ncols-iarray A})

definition matrix-vector-mult-iarray :: 'a::{semiring-1} iarray iarray => 'a iarray
=> 'a iarray (infixl *iv 70)
  where A *iv x = IArray.of-fun (λi. setsum (λj. ((A!!i))!!j) * (x!!j)) {0..<IArray.length x}) (nrows-iarray A)

definition vector-matrix-mult-iarray :: 'a::{semiring-1} iarray => 'a iarray iarray
=> 'a iarray (infixl v*i 70)
  where x v*i A = IArray.of-fun (λj. setsum (λi. ((A!!i))!!j) * (x!!i)) {0..<IArray.length x}) (ncols-iarray A)

definition mat-iarray :: 'a::{zero} => nat => 'a iarray iarray
  where mat-iarray k n = tabulate2 n n (λ i j. if i = j then k else 0)

definition is-zero-iarray :: 'a::{zero} iarray ⇒ bool
  where is-zero-iarray A = IArray-Addenda.all (λi. A !! i = 0) (IArray[0..<IArray.length

```

$A])$

### 13.1 Properties of previous definitions

```
lemma is-zero-iarray-eq-iff:
  fixes A::'a::{zero} ^'n::{mod-type}
  shows (A = 0) = (is-zero-iarray (vec-to-iarray A))
proof (auto)
  show is-zero-iarray (vec-to-iarray 0) by (simp add: vec-to-iarray-def is-zero-iarray-def
is-none-def find-None-iff)
  show is-zero-iarray (vec-to-iarray A) ==> A = 0
  proof (simp add: vec-to-iarray-def is-zero-iarray-def is-none-def find-None-iff
vec-eq-iff, clarify)
    fix i::'n
    assume eq-zero: ∀ x<CARD('n). A $ from-nat x = 0
    have to-nat i<CARD('n) using bij-to-nat[where ?'a='n] unfolding bij-betw-def
by fastforce
    hence A $ (from-nat (to-nat i)) = 0 using eq-zero by blast
    thus A $ i = 0 unfolding from-nat-to-nat-id .
  qed
qed

lemma mult-iarray-works:
assumes a<IArray.length A shows mult-iarray A q !! a = q * A!!a
unfolding mult-iarray-def unfolding of-fun.simps unfolding sub.simps
using assms by simp

lemma length-eq-card-rows:
fixes A::'a ^'columns::{mod-type} ^'rows::{mod-type}
shows IArray.length (matrix-to-iarray A) = CARD('rows)
unfolding matrix-to-iarray-def by auto

lemma nrows-eq-card-rows:
fixes A::'a ^'columns::{mod-type} ^'rows::{mod-type}
shows nrows-iarray (matrix-to-iarray A) = CARD('rows)
unfolding nrows-iarray-def length-eq-card-rows ..

lemma length-eq-card-columns:
fixes A::'a ^'columns::{mod-type} ^'rows::{mod-type}
shows IArray.length (matrix-to-iarray A !! 0) = CARD ('columns)
unfolding matrix-to-iarray-def o-def vec-to-iarray-def by simp

lemma ncols-eq-card-columns:
fixes A::'a ^'columns::{mod-type} ^'rows::{mod-type}
shows ncols-iarray (matrix-to-iarray A) = CARD('columns)
unfolding ncols-iarray-def length-eq-card-columns ..

lemma matrix-to-iarray-nrows:
fixes A::'a ^'columns::{mod-type} ^'rows::{mod-type}
```

```

shows nrows A = nrows-iarray (matrix-to-iarray A)
unfolding nrows-def nrows-eq-card-rows ..

lemma matrix-to-iarray-ncols:
  fixes A::'a ^'columns::{mod-type} ^'rows::{mod-type}
  shows ncols A = ncols-iarray (matrix-to-iarray A)
  unfolding ncols-def ncols-eq-card-columns ..

lemma vec-to-iarray-row[code-unfold]: vec-to-iarray (row i A) = row-iarray (to-nat
i) (matrix-to-iarray A)
  unfolding row-def row-iarray-def vec-to-iarray-def
  by (auto, metis of-fun.simps vec-matrix vec-to-iarray-def)

lemma vec-to-iarray-row': vec-to-iarray (row i A) = (matrix-to-iarray A) !! (to-nat
i)
  unfolding row-def vec-to-iarray-def
  by (auto, metis of-fun.simps vec-matrix vec-to-iarray-def)

lemma vec-to-iarray-column[code-unfold]: vec-to-iarray (column i A) = column-iarray
(to-nat i) (matrix-to-iarray A)
  unfolding column-def vec-to-iarray-def column-iarray-def length-eq-card-rows
  by (auto, metis from-nat-not-eq vec-matrix vec-to-iarray-nth')

lemma vec-to-iarray-rows: vec-to-iarray` (rows A) = rows-iarray (matrix-to-iarray
A)
  unfolding rows-def unfolding rows-iarray-def
  apply (auto simp add: vec-to-iarray-row to-nat-less-card nrows-eq-card-rows)
  by (unfold image-def, auto, metis from-nat-not-eq vec-to-iarray-row)

lemma vec-to-iarray-columns: vec-to-iarray` (columns A) = columns-iarray (matrix-to-iarray
A)
  unfolding columns-def unfolding columns-iarray-def
  apply(auto simp add: ncols-eq-card-columns to-nat-less-card vec-to-iarray-column)
  by (unfold image-def, auto, metis from-nat-not-eq vec-to-iarray-column)

```

## 14 Definition of elementary operations

```

definition interchange-rows-iarray :: 'a iarray iarray => nat => nat => 'a iarray
iarray
  where interchange-rows-iarray A a b = IArray.of-fun (λn. if n=a then A!!b else
if n=b then A!!a else A!!n) (IArray.length A)

definition mult-row-iarray :: 'a::{times} iarray iarray => nat => 'a => 'a iarray
iarray
  where mult-row-iarray A a q = IArray.of-fun (λn. if n=a then mult-iarray (A!!a)
q else A!!n) (IArray.length A)

definition row-add-iarray :: 'a::{plus, times} iarray iarray => nat => nat =>
'a => 'a iarray iarray

```

```

where row-add-iarray A a b q = IArray.of-fun ( $\lambda n.$  if  $n = a$  then  $A !! a +$  mult-iarray  

 $(A !! b)$   $q$  else  $A !! n)$  (IArray.length A)

definition interchange-columns-iarray :: 'a iarray iarray => nat => nat => 'a  

iarray iarray
where interchange-columns-iarray A a b = tabulate2 (nrows-iarray A) (ncols-iarray  

A) ( $\lambda i j.$  if  $j = a$  then  $A !! i !! b$  else if  $j = b$  then  $A !! i !! a$  else  $A !! i !! j)$ 

definition mult-column-iarray :: 'a:{times} iarray iarray => nat => 'a => 'a  

iarray iarray
where mult-column-iarray A n q = tabulate2 (nrows-iarray A) (ncols-iarray A)  

( $\lambda i j.$  if  $j = n$  then  $A !! i !! j * q$  else  $A !! i !! j)$ 

definition column-add-iarray :: 'a:{plus, times} iarray iarray => nat => nat  

=> 'a => 'a iarray iarray
where column-add-iarray A n m q = tabulate2 (nrows-iarray A) (ncols-iarray  

A) ( $\lambda i j.$  if  $j = n$  then  $A !! i !! n + A !! i !! m * q$  else  $A !! i !! j)$ 

```

### 14.1 Code generator

```

lemma vec-to-iarray-plus[code-unfold]: vec-to-iarray (a + b) = (vec-to-iarray a)  

+ (vec-to-iarray b)
unfoldng vec-to-iarray-def
unfoldng plus-iarray-def by auto

lemma matrix-to-iarray-plus[code-unfold]: matrix-to-iarray (A + B) = (matrix-to-iarray  

A) + (matrix-to-iarray B)
unfoldng matrix-to-iarray-def o-def
by (simp add: plus-iarray-def vec-to-iarray-plus)

lemma matrix-to-iarray-mat[code-unfold]:
matrix-to-iarray (mat k :: 'a:{zero} ^'n:{mod-type} ^'n:{mod-type}) = mat-iarray  

k CARD('n:{mod-type})
unfoldng matrix-to-iarray-def o-def vec-to-iarray-def mat-def mat-iarray-def
tabulate2-def
using from-nat-eq-imp-eq by fastforce

lemma matrix-to-iarray transpose[code-unfold]:
shows matrix-to-iarray (transpose A) = transpose-iarray (matrix-to-iarray A)
unfoldng matrix-to-iarray-def transpose-def transpose-iarray-def
o-def tabulate2-def nrows-iarray-def ncols-iarray-def vec-to-iarray-def
by auto

lemma matrix-to-iarray-matrix-matrix-mult[code-unfold]:
fixes A:'a:{semiring-1} ^'m:{mod-type} ^'n:{mod-type} and B:'a ^'b:{mod-type} ^'m:{mod-type}
shows matrix-to-iarray (A ** B) = (matrix-to-iarray A) **i (matrix-to-iarray  

B)
unfoldng matrix-to-iarray-def matrix-matrix-mult-iarray-def matrix-matrix-mult-def

```

```

unfolding o-def tabulate2-def nrows-iarray-def ncols-iarray-def vec-to-iarray-def
using setsum-reindex-cong[of from-nat::nat=>'m] using bij-from-nat unfolding
bij-betw-def by fastforce

```

```

lemma vec-to-iarray-matrix-matrix-mult[code-unfold]:
fixes A::'a::{semiring-1} ^'m::{mod-type} ^'n::{mod-type} and x::'a ^'m::{mod-type}
shows vec-to-iarray (A *v x) = (matrix-to-iarray A) *iv (vec-to-iarray x)
unfolding matrix-vector-mult-iarray-def matrix-vector-mult-def
unfolding o-def tabulate2-def nrows-iarray-def ncols-iarray-def matrix-to-iarray-def
vec-to-iarray-def
using setsum-reindex-cong[of from-nat::nat=>'m] using bij-from-nat unfolding
bij-betw-def by fastforce

```

```

lemma vec-to-iarray-vector-matrix-mult[code-unfold]:
fixes A::'a::{semiring-1} ^'m::{mod-type} ^'n::{mod-type} and x::'a ^'n::{mod-type}
shows vec-to-iarray (x v* A) = (vec-to-iarray x) v*i (matrix-to-iarray A)
unfolding vector-matrix-mult-def vector-matrix-mult-iarray-def
unfolding o-def tabulate2-def nrows-iarray-def ncols-iarray-def matrix-to-iarray-def
vec-to-iarray-def
proof (auto)
fix xa
show ( $\sum_{i \in \text{UNIV}} A \$ i \$ \text{from-nat} \text{xa} * x \$ i$ ) = ( $\sum_{i=0..<\text{CARD('n)}} A \$ \text{from-nat} i \$ \text{from-nat} \text{xa} * x \$ \text{from-nat} i$ )
apply (rule setsum-reindex-cong[of from-nat::nat=>'n]) using bij-from-nat[where
?'a='n] unfolding bij-betw-def by fast+
qed

```

```

lemma matrix-to-iarray-interchange-rows[code-unfold]:
fixes A::'a::{semiring-1} ^'columns::{mod-type} ^'rows::{mod-type}
shows matrix-to-iarray (interchange-rows A i j) = interchange-rows-iarray (matrix-to-iarray
A) (to-nat i) (to-nat j)
unfolding matrix-to-iarray-def interchange-rows-iarray-def o-def unfolding map-vec-to-iarray-rw
apply auto
proof -
fix x assume x-less-card:  $x < \text{CARD('rows)}$ 
and x-not-j:  $x \neq \text{to-nat} j$  and x-not-i:  $x \neq \text{to-nat} i$ 
show vec-to-iarray (interchange-rows A i j \$ from-nat x) = vec-to-iarray (A \$ from-nat x)
by (metis interchange-rows-preserves to-nat-from-nat-id x-less-card x-not-i x-not-j)
qed

```

```

lemma matrix-to-iarray-mult-row[code-unfold]:
fixes A::'a::{semiring-1} ^'columns::{mod-type} ^'rows::{mod-type}
shows matrix-to-iarray (mult-row A i q) = mult-row-iarray (matrix-to-iarray A)
(to-nat i) q

```

```

unfolding matrix-to-iarray-def mult-row-iarray-def o-def
unfolding mult-iarray-def vec-to-iarray-def mult-row-def apply auto
proof -
  fix i x
  assume i-contr:i  $\neq$  to-nat (from-nat i::'rows) and x < CARD('columns)
  and i<CARD('rows)
  hence i = to-nat (from-nat i::'rows) using to-nat-from-nat-id by fastforce
  thus q * A $ mod-type-class.from-nat i $ mod-type-class.from-nat x = A $ mod-type-class.from-nat i $ mod-type-class.from-nat x
  using i-contr by contradiction
qed

lemma matrix-to-iarray-row-add[code-unfold]:
  fixes A::'a::{semiring-1} ^'columns::{mod-type} ^'rows:::{mod-type}
  shows matrix-to-iarray (row-add A i j q) = row-add-iarray (matrix-to-iarray A) (to-nat i) (to-nat j) q
  unfolding matrix-to-iarray-def row-add-iarray-def o-def
  proof (auto)
    show vec-to-iarray (row-add A i j q $ i) = vec-to-iarray (A $ i) + mult-iarray (vec-to-iarray (A $ j)) q
    unfolding mult-iarray-def vec-to-iarray-def unfolding plus-iarray-def row-add-def
  by auto
  fix ia assume ia-not-i: ia  $\neq$  to-nat i and ia-card: ia < CARD('rows)
  have from-nat-ia-not-i: from-nat ia  $\neq$  i
  proof (rule ccontr)
    assume  $\neg$  mod-type-class.from-nat ia  $\neq$  i hence from-nat ia = i by simp
    hence to-nat (from-nat ia::'rows) = to-nat i by simp
    hence ia=to-nat i using to-nat-from-nat-id ia-card by fastforce
    thus False using ia-not-i by contradiction
  qed
  show vec-to-iarray (row-add A i j q $ from-nat ia) = vec-to-iarray (A $ from-nat ia)
  using ia-not-i
  unfolding vec-to-iarray-morph[symmetric] unfolding row-add-def using from-nat-ia-not-i
  by vector
qed

lemma matrix-to-iarray-interchange-columns[code-unfold]:
  fixes A::'a::{semiring-1} ^'columns::{mod-type} ^'rows:::{mod-type}
  shows matrix-to-iarray (interchange-columns A i j) = interchange-columns-iarray (matrix-to-iarray A) (to-nat i) (to-nat j)
  unfolding interchange-columns-def interchange-columns-iarray-def o-def tabulate2-def
  unfolding nrows-eq-card-rows ncols-eq-card-columns
  unfolding matrix-to-iarray-def o-def vec-to-iarray-def
  by (auto simp add: to-nat-from-nat-id to-nat-less-card[of i] to-nat-less-card[of j])

lemma matrix-to-iarray-mult-columns[code-unfold]:
  fixes A::'a::{semiring-1} ^'columns::{mod-type} ^'rows:::{mod-type}

```

```

shows matrix-to-iarray (mult-column A i q) = mult-column-iarray (matrix-to-iarray
A) (to-nat i) q
  unfolding mult-column-def mult-column-iarray-def o-def tabulate2-def
  unfolding nrows-eq-card-rows ncols-eq-card-columns
  unfolding matrix-to-iarray-def o-def vec-to-iarray-def
  by (auto simp add: to-nat-from-nat-id)

lemma matrix-to-iarray-column-add[code-unfold]:
  fixes A::'a::{semiring-1} ^'columns::{mod-type} ^'rows::{mod-type}
  shows matrix-to-iarray (column-add A i j q) = column-add-iarray (matrix-to-iarray
A) (to-nat i) (to-nat j) q
  unfolding column-add-def column-add-iarray-def o-def tabulate2-def
  unfolding nrows-eq-card-rows ncols-eq-card-columns
  unfolding matrix-to-iarray-def o-def vec-to-iarray-def
  by (auto simp add: to-nat-from-nat-id to-nat-less-card[of i] to-nat-less-card[of j])

```

## 14.2 Definitions and equivalences of null space, column space and row space.

```

definition null-space-iarray :: 'a::{zero, semiring-1} iarray iarray => 'a iarray
set
  where null-space-iarray A = {x. is-zero-iarray (A *iv x) ∧ IArray.length x =
ncols-iarray A}

definition col-space-iarray A = {y. ∃ x. A *iv x = y ∧ IArray.length x = ncols-iarray
A}

```

**definition** row-space-iarray A = col-space-iarray (transpose-iarray A)

The row space of a matrix represented as a nested iarrays can't be defined as follows due to IArray is not an instance of real vector

```

definition row-space-iarray A = span (rows-iarray A)

lemma matrix-to-iarray-null-space:
  fixes A::real ^'columns::{mod-type} ^'rows::{mod-type}
  shows vec-to-iarray' (null-space A) = null-space-iarray (matrix-to-iarray A)
proof (unfold image-def null-space-iarray-def null-space-def, auto)
  fix x
  assume x: is-zero-iarray (matrix-to-iarray A *iv x)
  and length-x: IArray.length x = ncols-iarray (matrix-to-iarray A)
show ∃ xa. A *v xa = 0 ∧ x = vec-to-iarray xa
proof (rule exI[of - iarray-to-vec x], rule conjI)
  show x = vec-to-iarray (iarray-to-vec x::real ^'columns::{mod-type})
    by (rule vec-to-iarray-iarray-to-vec[symmetric], simp add: length-x ncols-eq-card-columns)
  thus A *v iarray-to-vec x = 0 by (metis is-zero-iarray-eq-iff vec-to-iarray-matrix-matrix-mult
x)
qed
next
  fix xa::real ^'columns::{mod-type}

```

```

show IArray.length (vec-to-iarray xa) = ncols-iarray (matrix-to-iarray A)
  unfolding length-vec-to-iarray ncols-eq-card-columns ..
assume xa: A *v xa = 0
show is-zero-iarray (matrix-to-iarray A *iv vec-to-iarray xa)
  unfolding vec-to-iarray-matrix-matrix-mult[symmetric] xa is-zero-iarray-eq-iff[symmetric]
..
qed

lemma matrix-to-iarray-col-space:
fixes A::real^'columns:{mod-type} ^'rows:{mod-type}
shows vec-to-iarray` (col-space A) = col-space-iarray (matrix-to-iarray A)
  unfolding col-space-eq unfolding Dim-Formula.col-space-eq
  unfolding image-def col-space-iarray-def
apply (auto, metis length-vec-to-iarray ncols-eq-card-columns vec-to-iarray-matrix-matrix-mult)
by (metis ncols-eq-card-columns vec-to-iarray-iarray-to-vec vec-to-iarray-matrix-matrix-mult)

lemma matrix-to-iarray-row-space:
fixes A::real^'columns:{mod-type} ^'rows:{mod-type}
shows vec-to-iarray` (row-space A) = row-space-iarray (matrix-to-iarray A)
  unfolding row-space-iarray-def row-space-def
  unfolding matrix-to-iarray-transpose[symmetric] matrix-to-iarray-col-space[symmetric]
  unfolding col-space-def columns-transpose ..

end

theory Gauss-Jordan-IArrays
imports Matrix-To-IArray
begin

```

### 14.3 Definitions and functions to compute the Gauss-Jordan algorithm over matrices represented as nested iarrays

```

definition least-n :: 'a::{zero} iarray iarray => nat => nat => nat
  where least-n A i j = (the (List.find (λx. A !! x !! j ≠ 0) [i..<nrows-iarray A])))

definition all-zero-from-k :: (nat × 'a::{field} iarray iarray) => nat => bool
  where all-zero-from-k A' k = (let i=fst A'; A=(snd A') in IArray-Addenda.all
    (λx. A!!x!!k = 0) (IArray [i..<(nrows-iarray A)]))

definition Gauss-Jordan-in-ij-iarrays :: 'a::{field} iarray iarray => nat => nat
=> 'a iarray iarray
  where Gauss-Jordan-in-ij-iarrays A i j = (let n = least-n A i j;
  interchange-A = interchange-rows-iarray A i n;
  A' = mult-row-iarray interchange-A i (1/interchange-A!!i!!j)
  in IArray.of-fun (λs. if s = i then A' !! s else row-add-iarray A' s i (- interchange-A
  !! s !! j) !! s) (nrows-iarray A))

```

```

definition Gauss-Jordan-column-k-iarrays :: (nat × 'a::{field} iarray iarray) =>
  nat => (nat × 'a iarray iarray)
  where Gauss-Jordan-column-k-iarrays A' k = (let A=(snd A'); i=(fst A') in
    if (all-zero-from-k A' k) ∨ i = (nrows-iarray A) then (i,A) else (Suc i, (Gauss-Jordan-in-ij-iarrays
      A i k)))
definition Gauss-Jordan-upk-iarrays :: 'a::{field} iarray iarray => nat => 'a::{field}
  iarray iarray
  where Gauss-Jordan-upk-iarrays A k = snd (foldl Gauss-Jordan-column-k-iarrays
    (0,A) [0..<Suc k])
definition Gauss-Jordan-iarrays :: 'a::{field} iarray iarray => 'a::{field} iarray
  iarray
  where Gauss-Jordan-iarrays A = Gauss-Jordan-upk-iarrays A (ncols-iarray A
    - 1)
definition rank-iarray :: 'a::{field} iarray iarray => nat
  where rank-iarray A = (let A' = (Gauss-Jordan-iarrays A); nrows = (IArray.length
    A') in card {i. i < nrows ∧ ¬ is-zero-iarray (A' !! i)})

```

#### 14.4 Proving the equivalence between Gauss-Jordan algorithm over nested iarrays and over nested vecs.

```

lemma all-zero-from-k-eq:
  fixes A:'a::{field} ^'columns:{mod-type} ^'rows:{mod-type}
  shows (∀ m ≥ i. A $ m $ k = 0) = (all-zero-from-k (to-nat i, matrix-to-iarray A)
    (to-nat k))
proof (auto simp add: all-zero-from-k-def Let-def is-none-def find-None-iff)
  fix x
  assume zero: ∀ m ≥ i. A $ m $ k = 0
  and x-length: x < nrows-iarray (matrix-to-iarray A) and i-le-x: to-nat i ≤ x
  have x-le-card: x < CARD('rows) using length-eq-card-rows x-length unfolding
  nrows-iarray-def by metis
  have i-le-from-nat-x: i ≤ from-nat x using from-nat-mono'[OF i-le-x x-le-card]
  unfolding from-nat-to-nat-id .
  hence Axk: A $ (from-nat x) $ k = 0 using zero by simp
  have matrix-to-iarray A !! x !! to-nat k = matrix-to-iarray A !! to-nat (from-nat
    x:'rows) !! to-nat k unfolding to-nat-from-nat-id[OF x-le-card] ..
  also have ... = A $ (from-nat x) $ k unfolding matrix-to-iarray-nth ..
  also have ... = 0 unfolding Axk ..
  finally show matrix-to-iarray A !! x !! to-nat k = 0 .
next
  fix m:'rows
  assume zero: ∀ x < nrows-iarray (matrix-to-iarray A). to-nat i ≤ x → matrix-to-iarray
    A !! x !! to-nat k = 0 and i-le-m: i ≤ m
  have to-nat-i-le-m: to-nat i ≤ to-nat m using to-nat-mono'[OF i-le-m] .
  have m-le-length: to-nat m < IArray.length (matrix-to-iarray A) unfolding
  length-eq-card-rows using bij-to-nat[where ?'a='rows] unfolding bij-betw-def by
  force

```

```

have A $ m $ k = matrix-to-iarray A !! (to-nat m) !! to-nat k unfolding
matrix-to-iarray-nth ..
also have ... = 0 using zero to-nat-i-le-m m-le-length unfolding nrows-iarray-def
by blast
finally show A $ m $ k = 0 .
qed

```

```

lemma matrix-to-iarray-least-n:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type}
assumes not-all-zero: ¬ (all-zero-from-k (to-nat i, matrix-to-iarray A) (to-nat j))
shows least-n (matrix-to-iarray A) (to-nat i) (to-nat j) = to-nat (LEAST n. A
$ n $ j ≠ 0 ∧ i ≤ n)
proof -
obtain a where a: List.find (λx. matrix-to-iarray A !! x !! (to-nat j) ≠ 0) [to-nat
i..<nrows-iarray (matrix-to-iarray A)] = Some a
using not-all-zero unfolding all-zero-from-k-def Let-def by (auto simp add:
is-none-def)
from this obtain ia where
ia-less-length: ia<length [to-nat i..<nrows-iarray (matrix-to-iarray A)] and
not-eq-zero: matrix-to-iarray A !! ([to-nat i..<nrows-iarray (matrix-to-iarray A)]
! ia) !! (to-nat j) ≠ 0 and
a-eq: a = [to-nat i..<nrows-iarray (matrix-to-iarray A)] ! ia
and least: (∀ja<ia. ¬ matrix-to-iarray A !! ([to-nat i..<nrows-iarray (matrix-to-iarray
A)] ! ja) !! (to-nat j) ≠ 0)
unfolding find-Some-iff by blast
have not-eq-zero': matrix-to-iarray A !! a !! (to-nat j) ≠ 0 using not-eq-zero
unfolding a-eq .
have i-less-a: to-nat i ≤ a using ia-less-length length-upn nth-upn a-eq by auto
have a-less-card: a < CARD('rows) using a-eq ia-less-length unfolding length-eq-card-rows
nrows-iarray-def by auto
have (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) = from-nat a
proof (rule Least-equality, rule conjI)
show A $ from-nat a $ j ≠ 0 unfolding matrix-to-iarray-nth[symmetric]
using not-eq-zero' unfolding to-nat-from-nat-id[OF a-less-card] .
show i ≤ from-nat a using a-less-card from-nat-mono' from-nat-to-nat-id
i-less-a by fastforce
fix x assume A $ x $ j ≠ 0 ∧ i ≤ x hence Axj: A $ x $ j ≠ 0 and i-le-x: i
≤ x by fast+
show from-nat a ≤ x
proof (rule ccontr) thm least
assume ¬ from-nat a ≤ x hence x-less-from-nat-a: x < from-nat a by simp
def ja≡(to-nat x) - (to-nat i)
have to-nat-x-less-card: to-nat x < CARD ('rows) using bij-to-nat[where
?a='rows] unfolding bij-betw-def by fastforce
hence ja-less-length: ja < nrows-iarray (matrix-to-iarray A) unfolding ja-def
length-eq-card-rows nrows-iarray-def by auto
have [to-nat i..<nrows-iarray (matrix-to-iarray A)] ! ja = to-nat i + ja

```

```

    by (rule nth-up, auto simp add: ja-def to-nat-x-less-card length-eq-card-rows
i-le-x to-nat-mono' nrows-iarray-def)
    also have i-plus-ja: ... = to-nat x unfolding ja-def by (simp add: i-le-x
to-nat-mono')
    finally have list-rw: [to-nat i..<nrows-iarray (matrix-to-iarray A)] ! ja =
to-nat x .
    moreover have ja<ia
  proof -
    have a = to-nat i + ia unfolding a-eq by (rule nth-up, metis ia-less-length
length-up less-diff-conv nat-add-commute)
    thus ?thesis by (metis i-plus-ja add-less-cancel-right nat-add-commute
to-nat-le x-less-from-nat-a)
  qed
  ultimately have matrix-to-iarray A !! (to-nat x) !! to-nat j = 0 using least
by auto
  hence A $ x $ j = 0 unfolding matrix-to-iarray-nth .
  thus False using Axj by contradiction
  qed
  qed
  hence a = to-nat (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) using to-nat-from-nat-id[OF
a-less-card] by simp
  thus ?thesis unfolding least-n-def unfolding a the.simps .
qed

```

```

lemma matrix-to-iarray-Gauss-Jordan-in-ij[code-unfold]:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type}
  assumes not-all-zero: ¬ (all-zero-from-k (to-nat i, matrix-to-iarray A) (to-nat
j))
  shows matrix-to-iarray (Gauss-Jordan-in-ij A i j) = Gauss-Jordan-in-ij-iarrays
(matrix-to-iarray A) (to-nat i) (to-nat j)
  proof (unfold Gauss-Jordan-in-ij-def Gauss-Jordan-in-ij-iarrays-def Let-def , rule
matrix-to-iarray-eq-of-fun, auto)
    show vec-to-iarray (mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0
∧ i ≤ n)) i (1 / A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j) $ i) =
      mult-row-iarray (interchange-rows-iarray (matrix-to-iarray A) (to-nat i) (least-n
(matrix-to-iarray A) (to-nat i) (to-nat j))) (to-nat i)
      (1 / interchange-rows-iarray (matrix-to-iarray A) (to-nat i) (least-n (matrix-to-iarray
A) (to-nat i) (to-nat j))) !! to-nat i !! to-nat j !! to-nat i
    unfolding matrix-to-iarray-least-n[OF not-all-zero]
    unfolding matrix-to-iarray-interchange-rows[symmetric]
    unfolding matrix-to-iarray-mult-row[symmetric]
    unfolding matrix-to-iarray-nth
    unfolding interchange-rows-i
    unfolding vec-matrix ..
  next
    fix ia
    show vec-to-iarray
      (row-add (mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤
n)) i ia) (mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤
n)) i ia)) = ia
  qed

```

```

n)) i (1 / A $ (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ j)) ia i
  (– interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ ia $ j) $ ia) =
    row-add-iarray (mult-row-iarray (interchange-rows-iarray (matrix-to-iarray A)
      (to-nat i) (least-n (matrix-to-iarray A) (to-nat i) (to-nat j)))
      (to-nat i) (1 / interchange-rows-iarray (matrix-to-iarray A) (to-nat i) (least-n
        (matrix-to-iarray A) (to-nat i) (to-nat j))) !!
      to-nat i !! to-nat j)) (to-nat ia) (to-nat i)
    (– interchange-rows-iarray (matrix-to-iarray A) (to-nat i) (least-n (matrix-to-iarray
      A) (to-nat i) (to-nat j))) !!
    to-nat ia !! to-nat j) !! to-nat ia
  unfolding matrix-to-iarray-least-n[OF not-all-zero]
  unfolding matrix-to-iarray-interchange-rows[symmetric]
  unfolding matrix-to-iarray-mult-row[symmetric]
  unfolding matrix-to-iarray-nth
  unfolding interchange-rows-i
  unfolding matrix-to-iarray-row-add[symmetric]
  unfolding vec-matrix ..
next
show nrows-iarray (matrix-to-iarray A) =
  IArray.length (matrix-to-iarray
    (χ s. if s = i then mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0
      ∧ i ≤ n)) i (1 / interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j) $ s
    else row-add (mult-row (interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n)) i (1 / interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ i $ j)) s i
    (– interchange-rows A i (LEAST n. A $ n $ j ≠ 0 ∧ i ≤ n) $ s $ j) $ s))
  unfolding length-eq-card-rows nrows-eq-card-rows ..
qed

```

```

lemma matrix-to-iarray-Gauss-Jordan-column-k-1:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type}
  assumes k: k < ncols A
  and i: i ≤ nrows A
  shows (fst (Gauss-Jordan-column-k (i, A) k)) = fst (Gauss-Jordan-column-k-iarrays
    (i, matrix-to-iarray A) k)
  proof (cases i < nrows A)
    case True
    show ?thesis
    unfolding Gauss-Jordan-column-k-def Let-def Gauss-Jordan-column-k-iarrays-def

      unfolding all-zero-from-k-eq fst-conv
      unfolding to-nat-from-nat-id[OF True[unfolded nrows-def]] to-nat-from-nat-id[OF
        k[unfolded ncols-def]]
      unfolding matrix-to-iarray-nrows snd-conv by simp
next
  case False
  have all-zero-from-k (nrows A, matrix-to-iarray A) k unfolding all-zero-from-k-def

```

```

Let-def
  by (simp add: is-none-code(1) nrows-def nrows-iarray-def length-eq-card-rows)
  thus ?thesis
    using i False
    unfolding Gauss-Jordan-column-k-iarrays-def Gauss-Jordan-column-k-def Let-def
by auto
qed

lemma matrix-to-iarray-Gauss-Jordan-column-k-2:
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type}
  assumes k: k < ncols A
  and i: i ≤ nrows A
  shows matrix-to-iarray (snd (Gauss-Jordan-column-k (i, A) k)) = snd (Gauss-Jordan-column-k-iarrays (i, matrix-to-iarray A) k)
  proof (cases i < nrows A)
    case True show ?thesis
      unfolding Gauss-Jordan-column-k-def Gauss-Jordan-column-k-iarrays-def snd-conv
      fst-conv Let-def
        unfolding all-zero-from-k-eq unfolding Suc-eq-plus1
        unfolding matrix-to-iarray-nrows
        using matrix-to-iarray-Gauss-Jordan-in-ij[of from-nat i A from-nat k]
        unfolding to-nat-from-nat-id[OF True[unfolded nrows-def]]
        unfolding to-nat-from-nat-id[OF k[unfolded ncols-def]] by simp
    next
      case False show ?thesis
        using assms False unfolding Gauss-Jordan-column-k-def Let-def Gauss-Jordan-column-k-iarrays-def
        by (auto simp add: matrix-to-iarray-nrows)
  qed

```

Due to the assumptions presented in  $\llbracket ?k < \text{ncols } ?A; ?i \leq \text{nrows } ?A \rrbracket$   
 $\implies \text{matrix-to-iarray} (\text{snd} (\text{Gauss-Jordan-column-k} (?i, ?A) ?k)) = \text{snd} (\text{Gauss-Jordan-column-k-iarrays} (?i, \text{matrix-to-iarray } ?A) ?k)$ , the following lemma must have three shows. The proof style is similar to  $?k < \text{ncols } ?A \implies \text{reduced-row-echelon-form-upt-k} (\text{Gauss-Jordan-upt-k } ?A ?k) (\text{Suc } ?k)$

$?k < \text{ncols } ?A \implies \text{foldl } \text{Gauss-Jordan-column-k} (0, ?A) [0..<\text{Suc } ?k] = (\text{if } \forall m. \text{is-zero-row-upt-k } m (\text{Suc } ?k) (\text{snd} (\text{foldl } \text{Gauss-Jordan-column-k} (0, ?A) [0..<\text{Suc } ?k])) \text{ then } 0 \text{ else mod-type-class.to-nat} (\text{GREATEST}' n. \neg \text{is-zero-row-upt-k } n (\text{Suc } ?k) (\text{snd} (\text{foldl } \text{Gauss-Jordan-column-k} (0, ?A) [0..<\text{Suc } ?k]))) + 1, \text{snd} (\text{foldl } \text{Gauss-Jordan-column-k} (0, ?A) [0..<\text{Suc } ?k])).$

```

lemma
  fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type}
  assumes k: k < ncols A
  shows matrix-to-iarray-Gauss-Jordan-upt-k[code-unfold]: matrix-to-iarray (Gauss-Jordan-upt-k A k) = Gauss-Jordan-upt-k-iarrays (matrix-to-iarray A) k
  and fst-foldl-Gauss-Jordan-column-k-eq: fst (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc k]) = fst (foldl Gauss-Jordan-column-k (0, A)

```

```

[0..<Suc k])
  and fst-foldl-Gauss-Jordan-column-k-less: fst (foldl Gauss-Jordan-column-k (0,
A) [0..<Suc k]) ≤ nrows A
    using assms
  proof (induct k)
    show matrix-to-iarray (Gauss-Jordan-upt-k A 0) = Gauss-Jordan-upt-k-iarrays
(matrix-to-iarray A) 0
      unfolding Gauss-Jordan-upt-k-def Gauss-Jordan-upt-k-iarrays-def by (auto,
metis k le0 less-nat-zero-code matrix-to-iarray-Gauss-Jordan-column-k-2 neq0-conv)

    show fst (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc
0]) = fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc 0])
      unfolding Gauss-Jordan-upt-k-def Gauss-Jordan-upt-k-iarrays-def by (auto,
metis gr-implies-not0 k le0 matrix-to-iarray-Gauss-Jordan-column-k-1 neq0-conv)
      show fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc 0]) ≤ nrows A un-
folding Gauss-Jordan-upt-k-def by (simp add: Gauss-Jordan-column-k-def size1
nrows-def)
  next
    fix k
    assume (k < ncols A ⇒ matrix-to-iarray (Gauss-Jordan-upt-k A k) = Gauss-Jordan-upt-k-iarrays
(matrix-to-iarray A) k) and
      (k < ncols A ⇒ fst (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray
A) [0..<Suc k]) = fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))
    and (k < ncols A ⇒ fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) ≤
nrows A)
      and Suc-k-less-card: Suc k < ncols A
    hence hyp1: matrix-to-iarray (Gauss-Jordan-upt-k A k) = Gauss-Jordan-upt-k-iarrays
(matrix-to-iarray A) k
      and hyp2: fst (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A)
[0..<Suc k]) = fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k])
      and hyp3: fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) ≤ nrows A
        by auto
    hence hyp1-unfolded: matrix-to-iarray (snd (foldl Gauss-Jordan-column-k (0, A)
[0..<Suc k])) = snd (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A)
[0..<Suc k])
      using hyp1 unfolding Gauss-Jordan-upt-k-def Gauss-Jordan-upt-k-iarrays-def
by simp
      have upt-rw: [0..<Suc (Suc k)] = [0..<Suc k] @ [(Suc k)] by auto
      have fold-rw: (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc
k]) =
(fst (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc
k]), snd (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc
k]))
        by simp
      have fold-rw': (foldl Gauss-Jordan-column-k (0, A) [0..<(Suc k)]) =
(fst (foldl Gauss-Jordan-column-k (0, A) [0..<(Suc k)]), snd (foldl Gauss-Jordan-column-k
(0, A) [0..<(Suc k)])) by simp
      show fst (foldl Gauss-Jordan-column-k-iarrays (0, matrix-to-iarray A) [0..<Suc
(Suc k)]) = fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)])

```

```

unfolding upt-rw foldl-append unfolding List.foldl.simps apply (subst fold-rw)
apply (subst fold-rw') unfolding hyp2 unfolding hyp1-unfolded[symmetric]
proof (rule matrix-to-iarray-Gauss-Jordan-column-k-1[symmetric, of Suc k (snd
(foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))])
show Suc k < ncols (snd (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]))
using Suc-k-less-card unfolding ncols-def .
show fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) ≤ nrows (snd (foldl
Gauss-Jordan-column-k (0, A) [0..<Suc k])) using hyp3 unfolding nrows-def .
qed
show matrix-to-iarray (Gauss-Jordan-upt-k A (Suc k)) = Gauss-Jordan-upt-k-iarrays
(matrix-to-iarray A) (Suc k)
unfolding Gauss-Jordan-upt-k-def Gauss-Jordan-upt-k-iarrays-def upt-rw foldl-append
List.foldl.simps
apply (subst fold-rw) apply (subst fold-rw') unfolding hyp2 hyp1-unfolded[symmetric]
proof (rule matrix-to-iarray-Gauss-Jordan-column-k-2, unfold ncols-def nrows-def)
show Suc k < CARD('columns) using Suc-k-less-card unfolding ncols-def .
show fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc k]) ≤ CARD('rows)
using hyp3 unfolding nrows-def .
qed
show fst (foldl Gauss-Jordan-column-k (0, A) [0..<Suc (Suc k)]) ≤ nrows A
unfolding upt-rw foldl-append unfolding List.foldl.simps apply (subst fold-rw')
unfolding Gauss-Jordan-column-k-def Let-def
using hyp3 le-antisym not-less-eq-eq unfolding nrows-def by fastforce
qed

```

```

lemma matrix-to-iarray-Gauss-Jordan[code-unfold]:
fixes A::'a::{field} ^'columns::{mod-type} ^'rows::{mod-type}
shows matrix-to-iarray (Gauss-Jordan A) = Gauss-Jordan-iarrays (matrix-to-iarray
A)
unfolding Gauss-Jordan-iarrays-def ncols-iarray-def unfolding length-eq-card-columns
by (auto simp add: Gauss-Jordan-def matrix-to-iarray-Gauss-Jordan-upt-k ncols-def)

```

## 14.5 Proving the equivalence between rank and rank-iarray.

First of all, some code equations are removed to allow the execution of Gauss-Jordan algorithm using iarrays

```

lemmas card'-code(2)[code del]
lemmas rank-Gauss-Jordan-code[code del]

```

```

lemma rank-eq-card-iarrays:
fixes A::real ^'columns::{mod-type} ^'rows::{mod-type}
shows rank A = card {vec-to-iarray (row i (Gauss-Jordan A)) | i. ¬ is-zero-iarray
(vec-to-iarray (row i (Gauss-Jordan A)))}
proof (unfold rank-Gauss-Jordan-code, rule bij-betw-same-card[of vec-to-iarray],
auto simp add: bij-betw-def)
show inj-on vec-to-iarray {row i (Gauss-Jordan A) | i. row i (Gauss-Jordan A)
≠ 0} using inj-vec-to-iarray unfolding inj-on-def by blast

```

```

fix i assume r: row i (Gauss-Jordan A)  $\neq 0$ 
show  $\exists ia.$  vec-to-iarray (row i (Gauss-Jordan A)) = vec-to-iarray (row ia (Gauss-Jordan A))  $\wedge \neg$  is-zero-iarray (vec-to-iarray (row ia (Gauss-Jordan A)))
proof (rule exI[of - i], simp)
    show  $\neg$  is-zero-iarray (vec-to-iarray (row i (Gauss-Jordan A))) using r unfold is-zero-iarray-eq-iff .
qed
next
fix i
assume not-zero-iarray:  $\neg$  is-zero-iarray (vec-to-iarray (row i (Gauss-Jordan A)))
show vec-to-iarray (row i (Gauss-Jordan A))  $\in$  vec-to-iarray ` {row i (Gauss-Jordan A) | i. row i (Gauss-Jordan A)  $\neq 0$ }
    by (rule imageI, auto simp add: not-zero-iarray is-zero-iarray-eq-iff)
qed

```

```

lemma rank-eq-card-iarrays':
  fixes A::real'columns::{mod-type} ^'rows::{mod-type}
  shows rank A = (let A' = (Gauss-Jordan-iarrays (matrix-to-iarray A)) in card {row-iarray (to-nat i) A' | i:'rows.  $\neg$  is-zero-iarray (A' !! (to-nat i)))}
  unfolding Let-def unfolding rank-eq-card-iarrays vec-to-iarray-row' matrix-to-iarray-Gauss-Jordan row-iarray-def ..

lemma rank-eq-card-iarrays-code:
  fixes A::real'columns::{mod-type} ^'rows::{mod-type}
  shows rank A = (let A' = (Gauss-Jordan-iarrays (matrix-to-iarray A)) in card {i:'rows.  $\neg$  is-zero-iarray (A' !! (to-nat i)))})
  proof (unfold rank-eq-card-iarrays' Let-def, rule bij-betw-same-card[symmetric, of  $\lambda i.$  row-iarray (to-nat i) (Gauss-Jordan-iarrays (matrix-to-iarray A))],
    unfold bij-betw-def inj-on-def, auto)
  fix x y:'rows
  assume x:  $\neg$  is-zero-iarray (Gauss-Jordan-iarrays (matrix-to-iarray A)) !! to-nat x
  and y:  $\neg$  is-zero-iarray (Gauss-Jordan-iarrays (matrix-to-iarray A)) !! to-nat y
  and eq: row-iarray (to-nat x) (Gauss-Jordan-iarrays (matrix-to-iarray A)) =
  row-iarray (to-nat y) (Gauss-Jordan-iarrays (matrix-to-iarray A))
  have eq': (Gauss-Jordan A) $ x = (Gauss-Jordan A) $ y by (metis eq matrix-to-iarray-Gauss-Jordan row-iarray-def vec-matrix vec-to-iarray-morph)
  hence not-zero-x:  $\neg$  is-zero-row x (Gauss-Jordan A) and not-zero-y:  $\neg$  is-zero-row y (Gauss-Jordan A)
    by (metis is-zero-iarray-eq-iff is-zero-row-def' matrix-to-iarray-Gauss-Jordan vec-eq-iff vec-matrix x zero-index)+
  hence x-in: row x (Gauss-Jordan A)  $\in$  {row i (Gauss-Jordan A) | i:'rows. row i (Gauss-Jordan A)  $\neq 0$ }
    and y-in: row y (Gauss-Jordan A)  $\in$  {row i (Gauss-Jordan A) | i:'rows. row i (Gauss-Jordan A)  $\neq 0$ }
    by (metis (lifting, mono-tags) is-zero-iarray-eq-iff matrix-to-iarray-Gauss-Jordan mem-Collect-eq vec-to-iarray-row' x y)+
```

```

show x = y using inj-index-independent-rows[OF - x-in eq] rref-Gauss-Jordan
by fast
qed

lemma rank-iarrays-code[code-unfold]:
  rank-iarray A = length (filter ( $\lambda x. \neg \text{is-zero-iarray } x$ ) (IArray.list-of (Gauss-Jordan-iarrays A)))
proof -
  obtain xs where A-eq-xs: (Gauss-Jordan-iarrays A) = IArray xs using list-of.cases
  by blast
  have rank-iarray A = card {i. i < (IArray.length (Gauss-Jordan-iarrays A))  $\wedge \neg$ 
    is-zero-iarray ((Gauss-Jordan-iarrays A) !! i)} unfolding rank-iarray-def Let-def
  ..
  also have ... = length (filter ( $\lambda x. \neg \text{is-zero-iarray } x$ ) (IArray.list-of (Gauss-Jordan-iarrays A)))
  unfolding A-eq-xs using length-filter-conv-card[symmetric] by force
  finally show ?thesis .
qed

lemma matrix-to-iarray-rank[code-unfold]:
  shows rank A = rank-iarray (matrix-to-iarray A)
  unfolding rank-eq-card-iarrays-code rank-iarray-def Let-def
  apply (rule bij-betw-same-card[of to-nat])
  unfolding bij-betw-def apply auto apply (metis inj-onI to-nat-eq)
  unfolding matrix-to-iarray-Gauss-Jordan[symmetric] length-eq-card-rows
  using bij-to-nat[where ?'a='b] unfolding bij-betw-def by auto

```

#### 14.6 Definitions of null space, row space and column space for matrices represented as nested iarrays.

We can't write:  $\dim (\text{null-space-iarray} (\text{matrix-to-iarray } A))$ , because the operator  $\dim$  can be only applied to sets whose elements belong to a type which is an instance of real vector

```

lemma dim-null-space-iarray[code-unfold]:
  fixes A::real^'columns:{mod-type} ^'rows:{mod-type}
  shows dim (null-space A) = ncols-iarray (matrix-to-iarray A) - rank-iarray
    (matrix-to-iarray A)
  unfolding dim-null-space ncols-eq-card-columns matrix-to-iarray-rank by simp

lemma dim-col-space-iarray[code-unfold]:
  fixes A::real ^'columns:{mod-type} ^'rows:{mod-type}
  shows dim (col-space A) = rank-iarray (matrix-to-iarray A)
  unfolding rank-eq-dim-col-space[of A, symmetric] matrix-to-iarray-rank ..

lemma dim-row-space-iarray[code-unfold]:
  fixes A::real ^'columns:{mod-type} ^'rows:{mod-type}
  shows dim (row-space A) = rank-iarray (matrix-to-iarray A)
  unfolding row-rank-def[symmetric] rank-def[symmetric] matrix-to-iarray-rank

```

```

..  

end

```

```

theory Code-Real-Approx-By-Float  

imports Complex-Main  $\sim\sim$  /src/HOL/Library/Code-Integer  

begin

```

**WARNING** This theory implements mathematical reals by machine reals (floats). This is inconsistent. See the proof of False at the end of the theory, where an equality on mathematical reals is (incorrectly) disproved by mapping it to machine reals.

The value command cannot display real results yet.

The only legitimate use of this theory is as a tool for code generation purposes.

```

code-type real  

  (SML real)  

  (OCaml float)  
  

code-const Ratreal  

  (SML error/ Bad constant: Ratreal)  
  

code-const 0 :: real  

  (SML 0.0)  

  (OCaml 0.0)  

declare zero-real-code[code-unfold del]  
  

code-const 1 :: real  

  (SML 1.0)  

  (OCaml 1.0)  

declare one-real-code[code-unfold del]  
  

code-const HOL.equal :: real ⇒ real ⇒ bool  

  (SML Real.== ((-, -)))  

  (OCaml Pervasives.(=))  
  

code-const Orderings.less-eq :: real ⇒ real ⇒ bool  

  (SML Real.<= ((-, -)))  

  (OCaml Pervasives.(≤))  
  

code-const Orderings.less :: real ⇒ real ⇒ bool  

  (SML Real.< ((-, -)))  

  (OCaml Pervasives.(<))  
  

code-const op + :: real ⇒ real ⇒ real  

  (SML Real.+ ((-, -)))

```

```

(OCaml Pervasives.( +. ))
```

**code-const** *op* \* :: real  $\Rightarrow$  real  $\Rightarrow$  real  
(SML Real.\* ((-, (-)))  
(OCaml Pervasives.( \*. ))

**code-const** *op* - :: real  $\Rightarrow$  real  $\Rightarrow$  real  
(SML Real.- ((-, (-)))  
(OCaml Pervasives.( -. ))

**code-const** *uminus* :: real  $\Rightarrow$  real  
(SML Real.^~)  
(OCaml Pervasives.( ^~-. ))

**code-const** *op* / :: real  $\Rightarrow$  real  $\Rightarrow$  real  
(SML Real.'/ ((-, (-)))  
(OCaml Pervasives.( '/. ))

**code-const** HOL.equal :: real  $\Rightarrow$  real  $\Rightarrow$  bool  
(SML Real.== ((-:real), (-)))

**code-const** sqrt :: real  $\Rightarrow$  real  
(SML Math.sqrt)  
(OCaml Pervasives.sqrt)  
**declare** sqrt-def[code del]

**definition** real-exp :: real  $\Rightarrow$  real **where** real-exp = exp

**lemma** exp-eq-real-exp[code-unfold]: exp = real-exp  
**unfolding** real-exp-def ..

**code-const** real-exp  
(SML Math.exp)  
(OCaml Pervasives.exp)  
**declare** real-exp-def[code del]  
**declare** exp-def[code del]

**hide-const** (**open**) real-exp

**code-const** ln  
(SML Math.ln)  
(OCaml Pervasives.ln)  
**declare** ln-def[code del]

**code-const** cos  
(SML Math.cos)  
(OCaml Pervasives.cos)  
**declare** cos-def[code del]

```

code-const sin
  (SML Math.sin)
  (OCaml Pervasives.sin)
declare sin-def[code del]

code-const pi
  (SML Math.pi)
  (OCaml Pervasives.pi)
declare pi-def[code del]

code-const arctan
  (SML Math.atan)
  (OCaml Pervasives.atan)
declare arctan-def[code del]

code-const arccos
  (SML Math.scos)
  (OCaml Pervasives.acos)
declare arccos-def[code del]

code-const arcsin
  (SML Math.asin)
  (OCaml Pervasives.asin)
declare arcsin-def[code del]

definition real-of-int :: int  $\Rightarrow$  real where
  real-of-int  $\equiv$  of-int

code-const real-of-int
  (SML Real.fromInt)
  (OCaml Pervasives.float (Big'-int.int'-of'-big'-int (-)))

lemma of-int-eq-real-of-int[code-unfold]: of-int = real-of-int
  unfolding real-of-int-def ..

lemma [code-unfold del]:
  0  $\equiv$  (of-rat 0 :: real)
  by simp

lemma [code-unfold del]:
  1  $\equiv$  (of-rat 1 :: real)
  by simp

lemma [code-unfold del]:
  numeral k  $\equiv$  (of-rat (numeral k) :: real)
  by simp

lemma [code-unfold del]:
  neg-numeral k  $\equiv$  (of-rat (neg-numeral k) :: real)

```

```

by simp

hide-const (open) real-of-int

notepad
begin
  have  $\cos(pi/2) = 0$  by (rule cos-pi-half)
  moreover have  $\cos(pi/2) \neq 0$  by eval
  ultimately have False by blast
end

end

theory Code-Real-Approx-By-Float-Addenda
  imports $ISABELLE-HOME/src/HOL/Library/Code-Real-Approx-By-Float
begin

code-const Ratreal (SML)

definition Realfract :: int  $\Rightarrow$  int  $\Rightarrow$  real
  where Realfract p q = of-int p / of-int q

code-datatype Realfract

code-const Realfract
(SML Real.fromInt -/ ' // Real.fromInt -)

lemma [code]:
  Ratreal r = split Realfract (quotient-of r)
  by (cases r) (simp add: Realfract-def quotient-of-Fract of-rat-rat)

lemma [code, code del]:
  (plus :: real  $\Rightarrow$  real  $\Rightarrow$  real) = plus
  ..
  ..

lemma [code, code del]:
  (times :: real  $\Rightarrow$  real  $\Rightarrow$  real) = times
  ..
  ..

lemma [code, code del]:
  (divide :: real  $\Rightarrow$  real  $\Rightarrow$  real) = divide
  ..
  ..

lemma [code]:
  fixes r :: real
  shows inverse r = 1 / r
  by (fact inverse-eq-divide)

lemma [code, code del]:

```

```

(HOL.equal :: real=>real=>bool) = (HOL.equal :: real => real => bool)
..

lemma [code, code del]:
(minus :: real ⇒ real ⇒ real) = minus
..

lemma [code, code del]:
(uminus :: real ⇒ real) = uminus
..

end

```

## 15 The Field of Integers mod 2

```

theory Bit
imports Main
begin

15.1 Bits as a datatype

typedef bit = UNIV :: bool set ..

instantiation bit :: {zero, one}
begin

definition zero-bit-def:
0 = Abs-bit False

definition one-bit-def:
1 = Abs-bit True

instance ..

end

rep-datatype 0::bit 1::bit
proof -
fix P and x :: bit
assume P (0::bit) and P (1::bit)
then have ∀ b. P (Abs-bit b)
  unfolding zero-bit-def one-bit-def
  by (simp add: all-bool-eq)
then show P x
  by (induct x) simp
next
show (0::bit) ≠ (1::bit)
  unfolding zero-bit-def one-bit-def

```

```

    by (simp add: Abs-bit-inject)
qed

lemma bit-not-0-iff [iff]: (x::bit) ≠ 0 ↔ x = 1
  by (induct x) simp-all

lemma bit-not-1-iff [iff]: (x::bit) ≠ 1 ↔ x = 0
  by (induct x) simp-all

```

## 15.2 Type *bit* forms a field

```

instantiation bit :: field-inverse-zero
begin

```

```

definition plus-bit-def:
  x + y = bit-case y (bit-case 1 0 y) x

```

```

definition times-bit-def:
  x * y = bit-case 0 y x

```

```

definition uminus-bit-def [simp]:
  - x = (x :: bit)

```

```

definition minus-bit-def [simp]:
  x - y = (x + y :: bit)

```

```

definition inverse-bit-def [simp]:
  inverse x = (x :: bit)

```

```

definition divide-bit-def [simp]:
  x / y = (x * y :: bit)

```

```

lemmas field-bit-defs =
  plus-bit-def times-bit-def minus-bit-def uminus-bit-def
  divide-bit-def inverse-bit-def

```

```

instance proof
qed (unfold field-bit-defs, auto split: bit.split)

```

```

end

```

```

lemma bit-add-self: x + x = (0 :: bit)
  unfolding plus-bit-def by (simp split: bit.split)

```

```

lemma bit-mult-eq-1-iff [simp]: x * y = (1 :: bit) ↔ x = 1 ∧ y = 1
  unfolding times-bit-def by (simp split: bit.split)

```

Not sure whether the next two should be simp rules.

```

lemma bit-add-eq-0-iff: x + y = (0 :: bit) ↔ x = y

```

```

unfolding plus-bit-def by (simp split: bit.split)

lemma bit-add-eq-1-iff:  $x + y = (1 :: \text{bit}) \longleftrightarrow x \neq y$ 
  unfolding plus-bit-def by (simp split: bit.split)

```

### 15.3 Numerals at type bit

All numerals reduce to either 0 or 1.

```

lemma bit-minus1 [simp]:  $-1 = (1 :: \text{bit})$ 
  by (simp only: minus-one [symmetric] uminus-bit-def)

lemma bit-neg-numeral [simp]: (neg-numeral w :: bit) = numeral w
  by (simp only: neg-numeral-def uminus-bit-def)

lemma bit-numeral-even [simp]: numeral (Num.Bit0 w) = (0 :: bit)
  by (simp only: numeral-Bit0 bit-add-self)

lemma bit-numeral-odd [simp]: numeral (Num.Bit1 w) = (1 :: bit)
  by (simp only: numeral-Bit1 bit-add-self add-0-left)

end

```

```

theory Code-Bit
imports $ISABELLE-HOME/src/HOL/Library/Bit
begin

```

Implementation for the field of integer numbers module 2. Experimentally we have checked that this implementation is faster than using booleans or implementing the operations by tables.

```

code-datatype 0::bit (1::bit)

code-type bit
  (SML IntInf.int)
code-const 0::bit
  (SML 0)
code-const 1::bit
  (SML 1)

code-const op + :: bit => bit => bit
  (SML IntInf.rem ((IntInf.+ ((-), (-))), 2))
code-const op * :: bit => bit => bit
  (SML IntInf.* ((-), (-)))
code-const op / :: bit => bit => bit
  (SML IntInf.* ((-), (-)))
end

```

```

theory Examples-On-Code-Generation
imports

```

```

Gauss-Jordan-IArrays
Code-Real-Approx-By-Float-Addenda
Code-Bit
begin

definition iarray-of-iarray-to-list-of-list :: 'a iarray iarray => 'a list list
  where iarray-of-iarray-to-list-of-list A = map IArray.list-of (map (op !! A)
  [0..<IArray.length A])

definition matrix-z2=IArray[IArray[0,1], IArray[1,1::bit]]
definition matrix-rat=IArray[IArray[0,1], IArray[1,-2::rat]]
definition matrix-real=IArray[IArray[0,1], IArray[1,-2::real]]

export-code matrix-z2
  in SML module-name matrix-z2 file matrix-z2.sml

export-code matrix-rat
  in SML module-name matrix-rat file matrix-rat.sml

export-code matrix-real
  in SML module-name matrix-real file matrix-real.sml

definition print-result-Gauss A = iarray-of-iarray-to-list-of-list (Gauss-Jordan-iarrays
  A)
definition print-rank A = rank-iarray A

definition print-result-z2 = print-result-Gauss (matrix-z2)
definition print-result-rat = print-result-Gauss (matrix-rat)
definition print-result-real = print-result-Gauss (matrix-real)

definition print-rank-z2 = print-rank (matrix-z2)
definition print-rank-rat = print-rank (matrix-rat)
definition print-rank-real = print-rank (matrix-real)

export-code
  print-rank-real
  print-rank-rat
  print-rank-z2
  print-result-real
  print-result-rat
  print-result-z2
in SML module-name GJ-GENERATED-CODE file GJ-GENERATED-CODE.sml

end

```

## References

- [1] S. Axler. *Linear Algebra Done Right*. Springer, 2nd edition, 1997.
- [2] M. S. Gockenbach. *Finite Dimensional Linear Algebra*. CRC Press, 2010.